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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/04/2026 TO: 30/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	2029 On 07-May-26			Bond Future	148.01	147.3532	148.0144	147.3532	1,876.00
30/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	6194	6	6	6	0.00
30/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2029 On 06-August-26			Bond Future	150.75	150.0692	150.7535	150.0692	8,601.00
30/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	6654	6	7	6	0.00
30/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2029 On 05-November-26			Bond Future	152.12	151.3777	152.1175	151.3777	0.00
30/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	4557	4	5	4	0.00
30/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2029 On 04-February-27			Bond Future	155.09	154.2610	155.0936	154.2610	0.00
30/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	5374	5	5	5	0.00
30/04/2026	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
30/04/2026	2029 On 06-May-27			Bond Future	156.62	155.6477	156.6201	155.6477	0.00
30/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	3300	2	3	2	0.00
30/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2030 On 07-May-26			Bond Future	8.19	101.4801	101.6252	101.4801	57,283.00
30/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3698	4	4	4	0.00
30/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	1	0	0	0	1,000.00
30/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	21	0	0	0	0.00
30/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
30/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1512	2	2	2	0.00
30/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	862	1	1	1	1,000.00
30/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3128	3	3	3	0.00
30/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2030 On 06-August-26			Bond Future	8.27	99.3156	99.4709	99.3156	150,861.00
30/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2980	3	3	3	0.00
30/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	57	0	0	0	1,000.00
30/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	233	0	0	0	1,000.00
30/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	569	1	1	1	0.00
30/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1176	1	1	1	1,000.00
30/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1887	2	2	2	0.00
30/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3229	3	3	3	0.00
30/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	212	0	0	0	0.00
30/04/2026	2030 On 05-November-26			Bond Future	8.31	101.1415	101.3282	101.1415	9,863.00
30/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1236	1	1	1	0.00
30/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1024	1	1	1	0.00
30/04/2026	2030 On 04-February-27			Bond Future	8.35	99.0372	99.2800	99.0372	0.00
30/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	594	1	1	1	0.00
30/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1979	2	2	2	0.00
30/04/2026	2030 On 06-May-27			Bond Future	8.41	100.8789	101.2077	100.8789	0.00
30/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	350	0	0	0	0.00
30/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3110	3	3	3	0.00
30/04/2026	2031 On 07-May-26			Bond Future	115.87	116.0570	115.8650	116.0570	1,034.00
30/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	2025	2	2	2	0.00
30/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2031 On 06-August-26			Bond Future	115.58	115.7716	115.5847	115.7716	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
30/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1878	2	2	2	0.00
30/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	104	0	0	0	0.00
30/04/2026	2031 On 05-November-26			Bond Future	117.77	117.9270	117.7697	117.9270	0.00
30/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6280	6	6	6	0.00
30/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2031 On 04-February-27			Bond Future	117.60	117.6979	117.5984	117.6979	0.00
30/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1797	2	2	2	0.00
30/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	379	0	0	0	0.00
30/04/2026	2031 On 06-May-27			Bond Future	119.91	119.9138	119.9078	119.9138	0.00
30/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	3155	3	3	3	0.00
30/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	117	0	0	0	0.00
30/04/2026	2032 On 07-May-26			Bond Future	8.51	99.5395	99.7698	99.5395	37,668.00
30/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7066	7	7	7	0.00
30/04/2026	2032 On 07-May-26		Call	Bond Future	400.33	0.3880	0.4003	0.3880	0.00
30/04/2026	2032 On 07-May-26		Put	Bond Future	630.52	0.8485	0.6305	0.8485	0.00
30/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2032 On 06-August-26			Bond Future	8.57	101.3492	101.5911	101.3492	126,376.00
30/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6638	6	7	6	0.00
30/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	164	0	0	0	0.00
30/04/2026	2032 On 05-November-26			Bond Future	8.62	99.0526	99.3274	99.0526	41,865.00
30/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3289	3	3	3	0.00
30/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1072	1	1	1	0.00
30/04/2026	2032 On 04-February-27			Bond Future	8.67	100.9165	101.2485	100.9165	0.00
30/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1709	2	2	2	0.00
30/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2493	3	2	3	0.00
30/04/2026	2032 On 06-May-27			Bond Future	8.72	98.6341	99.0533	98.6341	0.00
30/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	919	1	1	1	0.00
30/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4577	5	5	5	0.00
30/04/2026	2033 On 07-May-26			Bond Future	144.48	144.0646	144.4756	144.0646	1,708.00
30/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9316	9	9	9	0.00
30/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2033 On 06-August-26			Bond Future	147.15	146.7199	147.1492	146.7199	15,783.00
30/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12899	12	13	12	0.00
30/04/2026	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
30/04/2026	2033 On 05-November-26			Bond Future	148.34	147.8637	148.3425	147.8637	0.00
30/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	11083	11	11	11	0.00
30/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2033 On 04-February-27			Bond Future	151.24	150.6801	151.2448	150.6801	0.00
30/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8535	8	9	8	0.00
30/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2033 On 06-May-27			Bond Future	152.59	151.8946	152.5907	151.8946	0.00
30/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1381	1	1	1	0.00
30/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2037 On 07-May-26			Bond Future	9.06	98.2231	98.5252	98.2231	100,116.00
30/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13443	13	13	13	0.00
30/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	18978	19	19	19	0.00
30/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11421	11	11	11	142.00
30/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	2781	3	3	3	1,500.00
30/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	6272	6	6	6	0.00
30/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	414	0	0	0	1,500.00
30/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	31	0	0	0	0.00
30/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0	0	0	0	1,500.00
30/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	844	1	1	1	0.00
30/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
30/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2037 On 06-August-26			Bond Future	9.13	95.7488	96.0637	95.7488	226,103.00
30/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	14916	15	15	15	0.00
30/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	12828	13	13	13	0.00
30/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	9708	10	10	10	0.00
30/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6156	6	6	6	2,541.00
30/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	259	0	0	0	2,541.00
30/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	645	1	1	1	0.00
30/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	96	0	0	0	2,541.00
30/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	39	0	0	0	0.00
30/04/2026	2037 On 05-November-26			Bond Future	9.18	97.5091	97.8574	97.5091	43.00
30/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9290	9	9	9	0.00
30/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10333	10	10	10	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
30/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7379	7	7	7	0.00
30/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	3892	4	4	4	4,490.00
30/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1039	1	1	1	4,490.00
30/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2163	3	2	3	0.00
30/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	609	1	1	1	4,490.00
30/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	731	1	1	1	0.00
30/04/2026	2037 On 04-February-27			Bond Future	9.23	95.0860	95.4917	95.0860	0.00
30/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4384	4	4	4	0.00
30/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	5616	6	6	6	0.00
30/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	3641	4	4	4	0.00
30/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1424	1	1	1	4,490.00
30/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3165	4	3	4	4,490.00
30/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6539	7	7	7	0.00
30/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2114	3	2	3	4,490.00
30/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2682	3	3	3	0.00
30/04/2026	2037 On 06-May-27			Bond Future	9.29	96.8541	97.3458	96.8541	0.00
30/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1944	2	2	2	0.00
30/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6404	7	6	7	0.00
30/04/2026	2038 On 07-May-26			Bond Future	160.14	160.7733	160.1428	160.7733	1,347.00
30/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15613	16	16	16	0.00
30/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2038 On 06-August-26			Bond Future	160.91	161.5354	160.9051	161.5354	3,784.00
30/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16185	17	16	17	0.00
30/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2038 On 05-November-26			Bond Future	163.95	164.5429	163.9466	164.5429	1,464.00
30/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17637	18	18	18	0.00
30/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2038 On 04-February-27			Bond Future	164.91	165.4296	164.9067	165.4296	0.00
30/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11077	12	11	12	0.00
30/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2038 On 06-May-27			Bond Future	168.15	168.5449	168.1451	168.5449	0.00
30/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2045	2	2	2	0.00
30/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 07-May-26			Bond Future	9.29	99.8424	100.2632	99.8424	33,351.00

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30/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	15837	15	16	15	0.00
30/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20642	20	21	20	0.00
30/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	17901	17	18	17	0.00
30/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	18959	19	19	19	0.00
30/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16128	16	16	16	0.00
30/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12528	12	13	12	0.00
30/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	9868	9	10	9	1,460.00
30/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	1	0	0	0	27,500.00
30/04/2026	2040 On 07-May-26		Call	Bond Future	1026.75	0.9653	1.0268	0.9653	0.00
30/04/2026	2040 On 07-May-26		Put	Bond Future	763.59	1.1229	0.7636	1.1229	0.00
30/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	5006	5	5	5	0.00
30/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
30/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
30/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2040 On 06-August-26			Bond Future	9.36	97.1469	97.5827	97.1469	80,262.00
30/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18179	18	18	18	0.00
30/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	30	0	0	0	0.00
30/04/2026	2040 On 05-November-26			Bond Future	9.41	98.9329	99.4049	98.9329	1,566.00
30/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	11811	12	12	12	0.00
30/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	12973	13	13	13	0.00
30/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	9652	10	10	10	0.00
30/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	5605	6	6	6	2,300.00
30/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1021	1	1	1	2,300.00
30/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2040	3	2	3	0.00
30/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	616	1	1	1	2,300.00
30/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	731	1	1	1	0.00
30/04/2026	2040 On 04-February-27			Bond Future	9.46	96.2862	96.8187	96.2862	0.00
30/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6016	6	6	6	0.00
30/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1938	2	2	2	2,300.00
30/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7188	7	7	7	0.00
30/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	4835	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
30/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3341	4	3	4	2,300.00
30/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7022	8	7	8	0.00
30/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2259	3	2	3	2,300.00
30/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2714	3	3	3	0.00
30/04/2026	2040 On 06-May-27			Bond Future	9.52	98.0764	98.6985	98.0764	0.00
30/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2497	2	2	2	0.00
30/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7165	8	7	8	0.00
30/04/2026	2043 On 07-May-26			Bond Future	125.77	125.7685	125.7735	125.7685	0.00
30/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14073	14	14	14	0.00
30/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2043 On 06-August-26			Bond Future	125.24	125.2306	125.2450	125.2306	3,416.00
30/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14366	14	14	14	0.00
30/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
30/04/2026	2043 On 05-November-26			Bond Future	127.61	127.5622	127.6127	127.5622	0.00
30/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14790	15	15	15	0.00
30/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	17	0	0	0	0.00
30/04/2026	2043 On 04-February-27			Bond Future	127.19	127.0760	127.1934	127.0760	0.00
30/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9903	10	10	10	0.00
30/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	339	0	0	0	0.00
30/04/2026	2043 On 06-May-27			Bond Future	129.69	129.4685	129.6912	129.4685	0.00
30/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4577	4	5	4	0.00
30/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2365	2	2	2	0.00
30/04/2026	2044 On 07-May-26			Bond Future	9.40	96.4074	96.8221	96.4074	34,633.00
30/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	16870	16	17	16	0.00
30/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	4700	4	5	4	0.00
30/04/2026	2044 On 07-May-26		Call	Bond Future	118.67	0.1507	0.1187	0.1507	0.00
30/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	11	0	0	0	15,000.00
30/04/2026	2044 On 07-May-26		Put	Bond Future	3296.53	3.7433	3.2965	3.7433	0.00
30/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2044 On 06-August-26			Bond Future	9.47	93.7747	94.2042	93.7747	46,524.00
30/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	19910	20	20	20	0.00
30/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1257	1	1	1	0.00
30/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1987	2	2	2	0.00
30/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4168	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
30/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1931	2	2	2	14,500.00
30/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3771	4	4	4	7,000.00
30/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5152	6	5	6	7,000.00
30/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	35	0	0	0	0.00
30/04/2026	2044 On 05-November-26			Bond Future	9.52	95.4988	95.9633	95.4988	89,193.00
30/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	13729	14	14	14	0.00
30/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	738	1	1	1	0.00
30/04/2026	2044 On 04-February-27			Bond Future	9.57	92.9126	93.4358	92.9126	0.00
30/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7368	7	7	7	0.00
30/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2701	3	3	3	0.00
30/04/2026	2044 On 06-May-27			Bond Future	9.62	94.6401	95.2499	94.6401	0.00
30/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3039	3	3	3	0.00
30/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7371	8	7	8	0.00
30/04/2026	2046 On 07-May-26			Bond Future	141.65	142.3821	141.6537	142.3821	10,091.00
30/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16704	17	17	17	0.00
30/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2046 On 06-August-26			Bond Future	144.28	145.0065	144.2750	145.0065	18,602.00
30/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21895	23	22	23	0.00
30/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2046 On 05-November-26			Bond Future	144.67	145.3723	144.6681	145.3723	0.00
30/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19188	20	19	20	0.00
30/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2046 On 04-February-27			Bond Future	147.50	148.1414	147.4986	148.1414	0.00
30/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16409	17	16	17	0.00
30/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2046 On 06-May-27			Bond Future	148.01	148.5447	148.0079	148.5447	0.00
30/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
30/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	982	0	1	0	0.00
30/04/2026	2050 On 07-May-26			Bond Future	147.78	147.7742	147.7802	147.7742	2,461.00
30/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23710	24	24	24	0.00
30/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2050 On 06-August-26			Bond Future	148.06	148.0464	148.0633	148.0464	17,838.00
30/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24793	25	25	25	0.00
30/04/2026	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
30/04/2026	2050 On 05-November-26			Bond Future	150.86	150.8026	150.8619	150.8026	0.00
30/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	27022	27	27	27	0.00
30/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2050 On 04-February-27			Bond Future	151.31	151.1733	151.3116	151.1733	0.00
30/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18922	19	19	19	0.00
30/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
30/04/2026	2050 On 06-May-27			Bond Future	154.28	154.0202	154.2829	154.0202	0.00
30/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3823	4	4	4	0.00
30/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
30/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	AL37 On 07-May-26			Index Future	1253.73	1251.2790	1253.7270	1251.2790	0.00
30/04/2026	AL37 On 06-August-26			Index Future	1276.37	1273.7860	1276.3710	1273.7860	0.00
30/04/2026	AL37 On 05-November-26			Index Future	1300.45	1297.4490	1300.4470	1297.4490	0.00
30/04/2026	AL37 On 04-February-27			Index Future	1325.59	1321.8630	1325.5900	1321.8630	0.00
30/04/2026	AL37 On 06-May-27			Index Future	1351.33	1346.4700	1351.3300	1346.4700	0.00
30/04/2026	AL7T On 07-May-26			Index Future	1617.23	1612.5180	1617.2320	1612.5180	0.00
30/04/2026	AL7T On 06-August-26			Index Future	1646.44	1641.5220	1646.4420	1641.5220	0.00
30/04/2026	AL7T On 05-November-26			Index Future	1677.50	1672.0180	1677.4990	1672.0180	0.00
30/04/2026	AL7T On 04-February-27			Index Future	1709.93	1703.4790	1709.9320	1703.4790	0.00
30/04/2026	AL7T On 06-May-27			Index Future	1743.14	1735.1900	1743.1350	1735.1900	0.00
30/04/2026	ALBI On 07-May-26			Index Future	1369.04	1364.8840	1369.0420	1364.8840	21.00
30/04/2026	ALBI On 06-August-26			Index Future	1393.77	1389.4340	1393.7690	1389.4340	56.00
30/04/2026	ALBI On 05-November-26			Index Future	1420.06	1415.2460	1420.0600	1415.2460	0.00
30/04/2026	ALBI On 04-February-27			Index Future	1447.52	1441.8760	1447.5150	1441.8760	0.00
30/04/2026	ALBI On 06-May-27			Index Future	1475.62	1468.7180	1475.6230	1468.7180	0.00
30/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	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
30/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	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
30/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	ES33 On 07-May-26			Bond Future	9.24	91.8270	92.0544	91.8270	0.00
30/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11174	11	11	11	0.00
30/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES33 On 06-August-26			Bond Future	9.32	93.5195	93.7580	93.5195	0.00
30/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11889	12	12	12	0.00
30/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES33 On 05-November-26			Bond Future	9.39	91.4674	91.7364	91.4674	0.00
30/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6408	6	6	6	0.00
30/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES33 On 04-February-27			Bond Future	9.47	93.2096	93.5317	93.2096	0.00
30/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1035	1	1	1	0.00
30/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES33 On 06-May-27			Bond Future	9.55	91.1695	91.5722	91.1695	0.00
30/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
30/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3353	4	3	4	0.00
30/04/2026	ES42 On 07-May-26			Bond Future	9.80	90.1085	90.0405	90.1085	0.00
30/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15399	15	15	15	0.00
30/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES42 On 06-August-26			Bond Future	9.87	91.7694	91.7067	91.7694	0.00
30/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17232	17	17	17	0.00
30/04/2026	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
30/04/2026	ES42 On 05-November-26			Bond Future	9.93	89.2137	89.1758	89.2137	0.00
30/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11211	11	11	11	0.00
30/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES42 On 04-February-27			Bond Future	9.99	90.9130	90.9213	90.9130	0.00
30/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2061	2	2	2	0.00
30/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
30/04/2026	ES42 On 06-May-27			Bond Future	10.06	88.3602	88.4420	88.3602	0.00
30/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
30/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5300	5	5	5	0.00
30/04/2026	GOVI On 07-May-26			GOVI	1342.73	1338.4900	1342.7250	1338.4900	29.00
30/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1657250	161	166	161	0.00
30/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
30/04/2026	GOVI On 06-August-26			GOVI	1366.98	1362.5650	1366.9770	1362.5650	609.00
30/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1779770	174	178	174	0.00
30/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
30/04/2026	GOVI On 05-November-26			GOVI	1392.76	1387.8780	1392.7620	1387.8780	0.00
30/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1157620	111	116	111	0.00
30/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
30/04/2026	GOVI On 04-February-27			GOVI	1419.69	1413.9930	1419.6900	1413.9930	0.00
30/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	506900	45	51	45	0.00
30/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
30/04/2026	GOVI On 06-May-27			GOVI	1447.26	1440.3150	1447.2570	1440.3150	0.00
30/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	202570	13	20	13	0.00
30/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
30/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2026	I258 On 07-May-26			Bond Future	133.64	133.6322	133.6374	133.6322	0.00
30/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19907	20	20	20	0.00
30/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
30/04/2026	I258 On 06-August-26			Bond Future	133.25	133.2394	133.2544	133.2394	0.00
30/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20309	20	20	20	0.00
30/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
30/04/2026	I258 On 05-November-26			Bond Future	135.77	135.7199	135.7734	135.7199	0.00
30/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20875	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
30/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	51	0	0	0	0.00
30/04/2026	I258 On 04-February-27			Bond Future	135.51	135.3892	135.5138	135.3892	0.00
30/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16991	17	17	17	0.00
30/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	377	0	0	0	0.00
30/04/2026	I258 On 06-May-27			Bond Future	138.18	137.9383	138.1750	137.9383	0.00
30/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7223	7	7	7	0.00
30/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	3828	4	4	4	0.00
30/04/2026	IGOV On 07-May-26			Index Future	444.75	444.8920	444.7540	444.8920	6.00
30/04/2026	IGOV On 06-August-26			Index Future	452.90	453.0050	452.8980	453.0050	249.00
30/04/2026	IGOV On 05-November-26			Index Future	461.55	461.5290	461.5490	461.5290	8.00
30/04/2026	IGOV On 04-February-27			Index Future	470.58	470.3200	470.5790	470.3200	0.00
30/04/2026	IGOV On 06-May-27			Index Future	479.82	479.1800	479.8210	479.1800	0.00
30/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/04/2026	R033 On 07-May-26			Bond Future	8.61	107.9395	108.2113	107.9395	310.00
30/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8923	9	9	9	0.00
30/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R033 On 06-August-26			Bond Future	8.68	109.9019	110.1867	109.9019	9,189.00
30/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7915	8	8	8	0.00
30/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	182	0	0	0	0.00
30/04/2026	R033 On 05-November-26			Bond Future	8.74	106.8802	107.2011	106.8802	0.00
30/04/2026	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
30/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1188	2	1	2	0.00
30/04/2026	R033 On 04-February-27			Bond Future	8.79	108.8914	109.2745	108.8914	0.00
30/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2188	2	2	2	0.00
30/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2845	3	3	3	0.00
30/04/2026	R033 On 06-May-27			Bond Future	8.84	105.8748	106.3526	105.8748	0.00
30/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1145	1	1	1	0.00
30/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5486	6	5	6	0.00
30/04/2026	R035 On 07-May-26			Bond Future	8.79	101.9771	102.2545	101.9771	42,100.00
30/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11594	11	12	11	0.00
30/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10554	10	11	10	0.00
30/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	7881	8	8	8	0.00
30/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	5103	5	5	5	200.00
30/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	10815	11	11	11	0.00
30/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	8153	8	8	8	0.00
30/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5386	5	5	5	350.00
30/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10449	10	10	10	0.00
30/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	4990	5	5	5	250.00
30/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	7772	7	8	7	0.00
30/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	6	0	0	0	0.00
30/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	94	0	0	0	0.00
30/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	552	1	1	1	1,000.00
30/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2480	2	2	2	0.00
30/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	5	0	0	0	1,000.00
30/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	549	1	1	1	0.00
30/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	30	0	0	0	1,000.00
30/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	3094	3	3	3	0.00
30/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1560	2	2	2	16,000.00
30/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2969	3	3	3	16,000.00
30/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
30/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
30/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
30/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	0	0	0	0	0.00
30/04/2026	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
30/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
30/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
30/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R035 On 06-August-26			Bond Future	8.85	103.8311	104.1211	103.8311	79,083.00
30/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	12114	12	12	12	0.00
30/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5559	5	6	5	0.00
30/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7543	7	8	7	0.00
30/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	7987	8	8	8	0.00
30/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	199	0	0	0	4,899.00
30/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	306	0	0	0	0.00
30/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	764	1	1	1	0.00
30/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	341	0	0	0	4,899.00
30/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	687	1	1	1	1,000.00
30/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1791	2	2	2	1,000.00
30/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4053	4	4	4	0.00
30/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5512	5	6	5	0.00
30/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3292	3	3	3	0.00
30/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1561	2	2	2	350.00
30/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5138	5	5	5	0.00
30/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3332	3	3	3	250.00
30/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2973	3	3	3	200.00
30/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	654	1	1	1	200.00
30/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1331	2	1	2	0.00
30/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1187	1	1	1	350.00
30/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2391	3	2	3	0.00
30/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	583	1	1	1	350.00
30/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	920	1	1	1	1,000.00
30/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2144	2	2	2	0.00
30/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	4071	4	4	4	0.00
30/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3839	4	4	4	4,899.00
30/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5852	6	6	6	0.00
30/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	6135	6	6	6	0.00
30/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7312	8	7	8	0.00
30/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	286	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
30/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	324	0	0	0	200.00
30/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	575	1	1	1	250.00
30/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1170	1	1	1	0.00
30/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	73	0	0	0	0.00
30/04/2026	R035 On 05-November-26			Bond Future	8.90	101.2381	101.5624	101.2381	32,717.00
30/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7089	7	7	7	0.00
30/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3961	4	4	4	0.00
30/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2235	2	2	2	200.00
30/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6059	6	6	6	0.00
30/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2763	3	3	3	0.00
30/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1414	1	1	1	0.00
30/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	692	1	1	1	600.00
30/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3951	4	4	4	600.00
30/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6270	7	6	7	0.00
30/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2370	3	2	3	600.00
30/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1038	1	1	1	200.00
30/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1694	2	2	2	200.00
30/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2825	3	3	3	0.00
30/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	835	1	1	1	0.00
30/04/2026	R035 On 04-February-27			Bond Future	8.95	103.1431	103.5266	103.1431	0.00
30/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3196	3	3	3	0.00
30/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1282	1	1	1	3,000.00
30/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2679	3	3	3	0.00
30/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	762	1	1	1	3,000.00
30/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3257	4	3	4	3,000.00
30/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5641	6	6	6	0.00
30/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8154	9	8	9	0.00
30/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2814	3	3	3	0.00
30/04/2026	R035 On 06-May-27			Bond Future	9.00	100.5583	101.0310	100.5583	0.00
30/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1608	2	2	2	0.00
30/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5837	6	6	6	0.00
30/04/2026	R038 On 07-May-26			Bond Future	9.16	113.0991	113.4542	113.0991	1,561.00
30/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15605	15	16	15	0.00
30/04/2026	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
30/04/2026	R038 On 06-August-26			Bond Future	9.23	115.1553	115.5252	115.1553	1,069.00
30/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	17216	17	17	17	0.00
30/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	48	0	0	0	0.00
30/04/2026	R038 On 05-November-26			Bond Future	9.29	111.7891	112.1982	111.7891	2,570.00
30/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	10864	11	11	11	0.00
30/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	872	1	1	1	0.00
30/04/2026	R038 On 04-February-27			Bond Future	9.35	113.8927	114.3683	113.8927	0.00
30/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5081	5	5	5	0.00
30/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3239	4	3	4	0.00
30/04/2026	R038 On 06-May-27			Bond Future	9.40	110.5277	111.1039	110.5277	0.00
30/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2336	2	2	2	0.00
30/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7462	8	7	8	0.00
30/04/2026	R053 On 07-May-26			Bond Future	9.28	123.8553	124.3905	123.8553	21,661.00
30/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	23615	23	24	23	0.00
30/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R053 On 06-August-26			Bond Future	9.33	126.1071	126.6612	126.1071	68,907.00
30/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	27600	27	28	27	0.00
30/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1043	1	1	1	0.00
30/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	2748	3	3	3	530.00
30/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	371	0	0	0	530.00
30/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	5846	6	6	6	0.00
30/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2772	3	3	3	530.00
30/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	10054	11	10	11	0.00
30/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	16211	17	16	17	0.00
30/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5471	6	5	6	530.00
30/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	50	0	0	0	0.00
30/04/2026	R053 On 05-November-26			Bond Future	9.37	122.5639	123.1638	122.5639	4,041.00
30/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	19423	19	19	19	0.00
30/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1035	1	1	1	0.00
30/04/2026	R053 On 04-February-27			Bond Future	9.41	124.8703	125.5460	124.8703	0.00
30/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10198	10	10	10	0.00
30/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3925	5	4	5	0.00
30/04/2026	R053 On 06-May-27			Bond Future	9.46	121.3315	122.1203	121.3315	0.00
30/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4293	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
30/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10611	12	11	12	0.00
30/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
30/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	22	0	0	0	0.00
30/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	22	0	0	0	0.00
30/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
30/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	56	0	0	0	0.00
30/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	56	0	0	0	0.00
30/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
30/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
30/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
30/04/2026	R202 On 07-May-26			Bond Future	299.01	298.2276	299.0145	298.2276	312.00
30/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21465	21	21	21	0.00
30/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R202 On 06-August-26			Bond Future	299.14	298.3174	299.1408	298.3174	1,025.00
30/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20281	19	20	19	0.00
30/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R202 On 05-November-26			Bond Future	304.79	303.8708	304.7948	303.8708	0.00
30/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24335	23	24	23	0.00
30/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R202 On 04-February-27			Bond Future	305.23	304.1311	305.2290	304.1311	0.00
30/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10499	9	10	9	0.00
30/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R202 On 06-May-27			Bond Future	311.22	309.8587	311.2231	309.8587	0.00
30/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4233	3	4	3	0.00
30/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R209 On 07-May-26			Bond Future	8.93	83.0615	83.3233	83.0615	16,160.00
30/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	11153	11	11	11	0.00
30/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R209 On 06-August-26			Bond Future	8.99	84.5715	84.8443	84.5715	37,066.00
30/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	12237	12	12	12	0.00
30/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	60	0	0	0	0.00
30/04/2026	R209 On 05-November-26			Bond Future	9.04	82.9749	83.2765	82.9749	7,212.00
30/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7429	7	7	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
30/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	740	1	1	1	0.00
30/04/2026	R209 On 04-February-27			Bond Future	9.09	84.5363	84.8870	84.5363	0.00
30/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3537	4	4	4	0.00
30/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	911	1	1	1	3,237.00
30/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2566	3	3	3	0.00
30/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3264	4	3	4	3,237.00
30/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6908	7	7	7	0.00
30/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2505	3	3	3	0.00
30/04/2026	R209 On 06-May-27			Bond Future	9.14	82.9576	83.3830	82.9576	0.00
30/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1641	2	2	2	0.00
30/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1418	1	1	1	4,620.00
30/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3828	4	4	4	0.00
30/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2851	3	3	3	4,620.00
30/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6299	7	6	7	0.00
30/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5614	6	6	6	0.00
30/04/2026	R210 On 07-May-26			Bond Future	261.77	261.7668	261.7728	261.7668	645.00
30/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6373	6	6	6	0.00
30/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R210 On 06-August-26			Bond Future	266.62	266.5916	266.6172	266.5916	448.00
30/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6777	7	7	7	0.00
30/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R210 On 05-November-26			Bond Future	268.12	268.0169	268.1183	268.0169	0.00
30/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14788	15	15	15	0.00
30/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R210 On 04-February-27			Bond Future	273.36	273.1219	273.3641	273.1219	0.00
30/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7334	7	7	7	0.00
30/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R210 On 06-May-27			Bond Future	275.11	274.6481	275.1135	274.6481	0.00
30/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3984	4	4	4	0.00
30/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R213 On 07-May-26			Bond Future	8.36	95.9091	96.1009	95.9091	80,812.00
30/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5256	5	5	5	0.00
30/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R213 On 06-August-26			Bond Future	8.42	97.6528	97.8552	97.6528	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
30/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4619	5	5	5	0.00
30/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	180	0	0	0	0.00
30/04/2026	R213 On 05-November-26			Bond Future	8.47	95.8972	96.1306	95.8972	0.00
30/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2025	2	2	2	0.00
30/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1083	1	1	1	0.00
30/04/2026	R213 On 04-February-27			Bond Future	8.53	97.7017	97.9896	97.7017	0.00
30/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1022	1	1	1	0.00
30/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2289	3	2	3	0.00
30/04/2026	R213 On 06-May-27			Bond Future	8.57	95.9674	96.3384	95.9674	0.00
30/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	593	1	1	1	0.00
30/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3157	3	3	3	0.00
30/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1102	1	1	1	2,830.00
30/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1089	1	1	1	2,830.00
30/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2482	3	2	3	0.00
30/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3787	4	4	4	0.00
30/04/2026	R214 On 07-May-26			Bond Future	9.33	78.4411	78.7773	78.4411	17,935.00
30/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	12834	12	13	12	0.00
30/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R214 On 06-August-26			Bond Future	9.39	79.8672	80.2153	79.8672	22,859.00
30/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14641	14	15	14	0.00
30/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	52	0	0	0	0.00
30/04/2026	R214 On 05-November-26			Bond Future	9.44	78.0383	78.4151	78.0383	2,614.00
30/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	9814	10	10	10	0.00
30/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	750	1	1	1	0.00
30/04/2026	R214 On 04-February-27			Bond Future	9.49	79.5068	79.9316	79.5068	0.00
30/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5115	5	5	5	0.00
30/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2575	3	3	3	0.00
30/04/2026	R214 On 06-May-27			Bond Future	9.54	77.6875	78.1837	77.6875	0.00
30/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2203	2	2	2	0.00
30/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6549	7	7	7	0.00
30/04/2026	R248 On 07-May-26			Bond Future	9.35	95.7342	96.1361	95.7342	79,306.00
30/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	17656	17	18	17	0.00
30/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
30/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	289	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
30/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	1	0	0	0	1,620.00
30/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	267	0	0	0	0.00
30/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1821	2	2	2	0.00
30/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1752	2	2	2	0.00
30/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	6063	6	6	6	0.00
30/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	10079	10	10	10	0.00
30/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R248 On 06-August-26			Bond Future	9.41	97.4747	97.8910	97.4747	253,960.00
30/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21075	21	21	21	0.00
30/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1504	2	2	2	0.00
30/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6316	6	6	6	0.00
30/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1365	2	1	2	1,762.00
30/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5166	6	5	6	1,762.00
30/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	33	0	0	0	0.00
30/04/2026	R248 On 05-November-26			Bond Future	9.45	94.8282	95.2794	94.8282	37,149.00
30/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	14830	15	15	15	0.00
30/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	776	1	1	1	0.00
30/04/2026	R248 On 04-February-27			Bond Future	9.50	96.6127	97.1221	96.6127	0.00
30/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	7893	8	8	8	0.00
30/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2911	4	3	4	0.00
30/04/2026	R248 On 06-May-27			Bond Future	9.54	93.9697	94.5657	93.9697	0.00
30/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3389	4	3	4	0.00
30/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7723	8	8	8	0.00
30/04/2026	R2R9 On 07-May-26			Bond Future	9.26	105.2220	105.6496	105.2220	0.00
30/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94800	94	95	94	0.00
30/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R2R9 On 06-August-26			Bond Future	9.33	107.1349	107.5782	107.1349	640.00
30/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94459	94	94	94	0.00
30/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R2R9 On 05-November-26			Bond Future	9.39	104.1255	104.6070	104.1255	0.00
30/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93637	93	94	93	0.00
30/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R2R9 On 04-February-27			Bond Future	9.44	106.0848	106.6303	106.0848	0.00
30/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5759	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
30/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2581	3	3	3	0.00
30/04/2026	R2R9 On 06-May-27			Bond Future	9.50	103.0790	103.7200	103.0790	0.00
30/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2531	3	3	3	0.00
30/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7497	8	7	8	0.00
30/04/2026	R4R2 On 07-May-26			Bond Future	9.40	106.6325	107.0649	106.6325	7,188.00
30/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	95976	96	96	96	0.00
30/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R4R2 On 06-August-26			Bond Future	9.46	108.5712	109.0192	108.5712	10,473.00
30/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95602	95	96	95	0.00
30/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R4R2 On 05-November-26			Bond Future	9.52	105.4620	105.9489	105.4620	0.00
30/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94726	94	95	94	0.00
30/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
30/04/2026	R4R2 On 04-February-27			Bond Future	9.57	107.4466	107.9982	107.4466	0.00
30/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6953	7	7	7	0.00
30/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2563	3	3	3	0.00
30/04/2026	R4R2 On 06-May-27			Bond Future	9.63	104.3400	104.9883	104.3400	0.00
30/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2960	3	3	3	0.00
30/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8216	9	8	9	0.00
30/04/2026	RR87 On 07-May-26			Bond Future	7.40	102.6848	102.6913	102.6848	0.00
30/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
30/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	333	0	0	0	0.00
30/04/2026	RR87 On 06-August-26			Bond Future	7.41	100.8054	100.8198	100.8054	0.00
30/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6	0	0	0	0.00
30/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	316	0	0	0	0.00
30/04/2026	RR87 On 05-November-26			Bond Future	6.92	102.6585	102.7020	102.6585	0.00
30/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
30/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	189	0	0	0	0.00
30/04/2026	RR88 On 07-May-26			Bond Future	7.70	105.0888	105.0751	105.0888	0.00
30/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
30/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1299	1	1	1	0.00
30/04/2026	RR88 On 06-August-26			Bond Future	7.78	104.1696	104.1637	104.1696	0.00
30/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	20	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
30/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1203	1	1	1	0.00
30/04/2026	RR88 On 05-November-26			Bond Future	7.80	105.4329	105.4557	105.4329	0.00
30/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	39	0	0	0	0.00
30/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1180	1	1	1	0.00
30/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00