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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/05/2026 TO: 04/05/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	2029 On 07-May-26			Bond Future	147.81	148.0144	147.8127	148.0144	1,876.00
04/05/2026	2029 On 07-May-26	141.82	Call	Bond Future	5993	6	6	6	0.00
04/05/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2029 On 06-August-26			Bond Future	150.55	150.7535	150.5474	150.7535	8,601.00
04/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6447	7	6	7	0.00
04/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2029 On 05-November-26			Bond Future	151.91	152.1175	151.9068	152.1175	0.00
04/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4347	5	4	5	0.00
04/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2029 On 04-February-27			Bond Future	154.88	155.0936	154.8786	155.0936	0.00
04/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5159	5	5	5	0.00
04/05/2026	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
04/05/2026	2029 On 06-May-27			Bond Future	156.40	156.6201	156.4001	156.6201	0.00
04/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3080	3	3	3	0.00
04/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2030 On 07-May-26			Bond Future	8.18	101.6252	101.6443	101.6252	57,077.00
04/05/2026	2030 On 07-May-26	9.39	Call	Bond Future	3717	4	4	4	0.00
04/05/2026	2030 On 07-May-26	7.71	Call	Bond Future	0	0	0	0	1,000.00
04/05/2026	2030 On 07-May-26	7.92	Call	Bond Future	2	0	0	0	0.00
04/05/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
04/05/2026	2030 On 07-May-26	7.71	Put	Bond Future	1492	2	1	2	0.00
04/05/2026	2030 On 07-May-26	7.92	Put	Bond Future	824	1	1	1	1,000.00
04/05/2026	2030 On 07-May-26	7.21	Put	Bond Future	3109	3	3	3	0.00
04/05/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2030 On 06-August-26			Bond Future	8.26	99.4709	99.4897	99.4709	151,565.00
04/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	2983	3	3	3	0.00
04/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	53	0	0	0	1,000.00
04/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	225	0	0	0	1,000.00
04/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	560	1	1	1	0.00
04/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1147	1	1	1	1,000.00
04/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1860	2	2	2	0.00
04/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	3206	3	3	3	0.00
04/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	197	0	0	0	0.00
04/05/2026	2030 On 05-November-26			Bond Future	8.31	101.3282	101.3471	101.3282	9,863.00
04/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1235	1	1	1	0.00
04/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	1003	1	1	1	0.00
04/05/2026	2030 On 04-February-27			Bond Future	8.35	99.2800	99.2992	99.2800	0.00
04/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	593	1	1	1	0.00
04/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1958	2	2	2	0.00
04/05/2026	2030 On 06-May-27			Bond Future	8.40	101.2077	101.2273	101.2077	0.00
04/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	349	0	0	0	0.00
04/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	3089	3	3	3	0.00
04/05/2026	2031 On 07-May-26			Bond Future	117.05	115.8650	117.0487	115.8650	1,034.00
04/05/2026	2031 On 07-May-26	113.84	Call	Bond Future	3209	2	3	2	0.00
04/05/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2031 On 06-August-26			Bond Future	116.79	115.5847	116.7896	115.5847	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
04/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2996	2	3	2	0.00
04/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	17	0	0	0	0.00
04/05/2026	2031 On 05-November-26			Bond Future	119.00	117.7697	118.9970	117.7697	0.00
04/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7507	6	8	6	0.00
04/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2031 On 04-February-27			Bond Future	118.85	117.5984	118.8486	117.5984	0.00
04/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2808	2	3	2	0.00
04/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	140	0	0	0	0.00
04/05/2026	2031 On 06-May-27			Bond Future	121.18	119.9078	121.1826	119.9078	0.00
04/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4347	3	4	3	0.00
04/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	34	0	0	0	0.00
04/05/2026	2032 On 07-May-26			Bond Future	8.48	99.7698	99.8644	99.7698	37,385.00
04/05/2026	2032 On 07-May-26	10.14	Call	Bond Future	7161	7	7	7	0.00
04/05/2026	2032 On 07-May-26		Call	Bond Future	268.75	0.4003	0.2688	0.4003	0.00
04/05/2026	2032 On 07-May-26		Put	Bond Future	404.36	0.6305	0.4044	0.6305	0.00
04/05/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2032 On 06-August-26			Bond Future	8.55	101.5911	101.6869	101.5911	127,076.00
04/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6713	7	7	7	0.00
04/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	144	0	0	0	0.00
04/05/2026	2032 On 05-November-26			Bond Future	8.60	99.3274	99.4248	99.3274	41,865.00
04/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3337	3	3	3	0.00
04/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	1022	1	1	1	0.00
04/05/2026	2032 On 04-February-27			Bond Future	8.65	101.2485	101.3476	101.2485	0.00
04/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1739	2	2	2	0.00
04/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2424	2	2	2	0.00
04/05/2026	2032 On 06-May-27			Bond Future	8.70	99.0533	99.1543	99.0533	0.00
04/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	937	1	1	1	0.00
04/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4493	5	4	5	0.00
04/05/2026	2033 On 07-May-26			Bond Future	144.48	144.4756	144.4814	144.4756	1,708.00
04/05/2026	2033 On 07-May-26	135.16	Call	Bond Future	9321	9	9	9	0.00
04/05/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2033 On 06-August-26			Bond Future	147.15	147.1492	147.1544	147.1492	15,783.00
04/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12904	13	13	13	0.00
04/05/2026	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
04/05/2026	2033 On 05-November-26			Bond Future	148.35	148.3425	148.3472	148.3425	0.00
04/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11087	11	11	11	0.00
04/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2033 On 04-February-27			Bond Future	151.25	151.2448	151.2494	151.2448	0.00
04/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	8539	9	9	9	0.00
04/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2033 On 06-May-27			Bond Future	152.59	152.5907	152.5947	152.5907	0.00
04/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1385	1	1	1	0.00
04/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2037 On 07-May-26			Bond Future	9.04	98.5252	98.6629	98.5252	99,976.00
04/05/2026	2037 On 07-May-26	11.32	Call	Bond Future	13581	13	14	13	0.00
04/05/2026	2037 On 07-May-26	12.40	Call	Bond Future	19115	19	19	19	0.00
04/05/2026	2037 On 07-May-26	10.95	Call	Bond Future	11559	11	12	11	142.00
04/05/2026	2037 On 07-May-26	9.49	Call	Bond Future	2888	3	3	3	1,500.00
04/05/2026	2037 On 07-May-26	10.06	Call	Bond Future	6410	6	6	6	0.00
04/05/2026	2037 On 07-May-26	9.00	Call	Bond Future	267	0	0	0	1,500.00
04/05/2026	2037 On 07-May-26	9.49	Put	Bond Future	1	0	0	0	0.00
04/05/2026	2037 On 07-May-26	10.06	Put	Bond Future	0	0	0	0	1,500.00
04/05/2026	2037 On 07-May-26	9.00	Put	Bond Future	559	1	1	1	0.00
04/05/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
04/05/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2037 On 06-August-26			Bond Future	9.11	96.0637	96.2034	96.0637	226,243.00
04/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	15049	15	15	15	0.00
04/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	12953	13	13	13	0.00
04/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9816	10	10	10	0.00
04/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6238	6	6	6	2,541.00
04/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	228	0	0	0	2,541.00
04/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	587	1	1	1	0.00
04/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	82	0	0	0	2,541.00
04/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	32	0	0	0	0.00
04/05/2026	2037 On 05-November-26			Bond Future	9.16	97.8574	97.9995	97.8574	43.00
04/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9390	9	9	9	0.00
04/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10437	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
04/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7466	7	7	7	0.00
04/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3948	4	4	4	4,490.00
04/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	984	1	1	1	4,490.00
04/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2077	2	2	2	0.00
04/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	571	1	1	1	4,490.00
04/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	688	1	1	1	0.00
04/05/2026	2037 On 04-February-27			Bond Future	9.21	95.4917	95.6365	95.4917	0.00
04/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4446	4	4	4	0.00
04/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5689	6	6	6	0.00
04/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3695	4	4	4	0.00
04/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1446	1	1	1	4,490.00
04/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3075	3	3	3	4,490.00
04/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6416	7	6	7	0.00
04/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	2043	2	2	2	4,490.00
04/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2600	3	3	3	0.00
04/05/2026	2037 On 06-May-27			Bond Future	9.26	97.3458	97.4934	97.3458	0.00
04/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1976	2	2	2	0.00
04/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	6288	6	6	6	0.00
04/05/2026	2038 On 07-May-26			Bond Future	160.47	160.1428	160.4684	160.1428	1,347.00
04/05/2026	2038 On 07-May-26	144.53	Call	Bond Future	15938	16	16	16	0.00
04/05/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2038 On 06-August-26			Bond Future	161.24	160.9051	161.2358	160.9051	3,855.00
04/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16516	16	17	16	0.00
04/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2038 On 05-November-26			Bond Future	164.28	163.9466	164.2832	163.9466	1,464.00
04/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	17973	18	18	18	0.00
04/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2038 On 04-February-27			Bond Future	165.25	164.9067	165.2487	164.9067	0.00
04/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11419	11	11	11	0.00
04/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2038 On 06-May-27			Bond Future	168.49	168.1451	168.4940	168.1451	0.00
04/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2394	2	2	2	0.00
04/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 07-May-26			Bond Future	9.26	100.2632	100.4966	100.2632	33,351.00

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04/05/2026	2040 On 07-May-26	11.67	Call	Bond Future	16070	16	16	16	0.00
04/05/2026	2040 On 07-May-26	12.53	Call	Bond Future	20875	21	21	21	0.00
04/05/2026	2040 On 07-May-26	12.03	Call	Bond Future	18135	18	18	18	0.00
04/05/2026	2040 On 07-May-26	12.22	Call	Bond Future	19193	19	19	19	0.00
04/05/2026	2040 On 07-May-26	11.72	Call	Bond Future	16362	16	16	16	0.00
04/05/2026	2040 On 07-May-26	11.12	Call	Bond Future	12762	13	13	13	0.00
04/05/2026	2040 On 07-May-26	10.70	Call	Bond Future	10101	10	10	10	1,460.00
04/05/2026	2040 On 07-May-26	8.65	Call	Bond Future	0	0	0	0	27,500.00
04/05/2026	2040 On 07-May-26		Call	Bond Future	864.31	1.0268	0.8643	1.0268	0.00
04/05/2026	2040 On 07-May-26		Put	Bond Future	367.72	0.7636	0.3677	0.7636	0.00
04/05/2026	2040 On 07-May-26	8.65	Put	Bond Future	4771	5	5	5	0.00
04/05/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
04/05/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
04/05/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2040 On 06-August-26			Bond Future	9.33	97.5827	97.8199	97.5827	80,262.00
04/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	18410	18	18	18	0.00
04/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	23	0	0	0	0.00
04/05/2026	2040 On 05-November-26			Bond Future	9.38	99.4049	99.6463	99.4049	1,566.00
04/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11998	12	12	12	0.00
04/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	13167	13	13	13	0.00
04/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	9824	10	10	10	0.00
04/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5734	6	6	6	2,300.00
04/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	951	1	1	1	2,300.00
04/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1928	2	2	2	0.00
04/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	569	1	1	1	2,300.00
04/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	677	1	1	1	0.00
04/05/2026	2040 On 04-February-27			Bond Future	9.43	96.8187	97.0646	96.8187	0.00
04/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6148	6	6	6	0.00
04/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1993	2	2	2	2,300.00
04/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	7333	7	7	7	0.00
04/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4950	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
04/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3210	3	3	3	2,300.00
04/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6831	7	7	7	0.00
04/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2158	2	2	2	2,300.00
04/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2600	3	3	3	0.00
04/05/2026	2040 On 06-May-27			Bond Future	9.48	98.6985	98.9492	98.6985	0.00
04/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2566	2	3	2	0.00
04/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6983	7	7	7	0.00
04/05/2026	2043 On 07-May-26			Bond Future	124.28	125.7735	124.2831	125.7735	0.00
04/05/2026	2043 On 07-May-26	111.70	Call	Bond Future	12583	14	13	14	0.00
04/05/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2043 On 06-August-26			Bond Future	123.73	125.2450	123.7262	125.2450	3,416.00
04/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	12849	14	13	14	0.00
04/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	3	0	0	0	0.00
04/05/2026	2043 On 05-November-26			Bond Future	126.07	127.6127	126.0650	127.6127	0.00
04/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	13257	15	13	15	0.00
04/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	32	0	0	0	0.00
04/05/2026	2043 On 04-February-27			Bond Future	125.61	127.1934	125.6141	127.1934	0.00
04/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	8488	10	8	10	0.00
04/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	503	0	1	0	0.00
04/05/2026	2043 On 06-May-27			Bond Future	128.08	129.6912	128.0810	129.6912	0.00
04/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	3626	5	4	5	0.00
04/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	3025	2	3	2	0.00
04/05/2026	2044 On 07-May-26			Bond Future	9.37	96.8221	97.1161	96.8221	34,449.00
04/05/2026	2044 On 07-May-26	11.80	Call	Bond Future	17164	17	17	17	0.00
04/05/2026	2044 On 07-May-26	10.00	Call	Bond Future	4983	5	5	5	0.00
04/05/2026	2044 On 07-May-26		Call	Bond Future	25.18	0.1187	0.0252	0.1187	0.00
04/05/2026	2044 On 07-May-26	10.00	Put	Bond Future	0	0	0	0	15,000.00
04/05/2026	2044 On 07-May-26		Put	Bond Future	2909.13	3.2965	2.9091	3.2965	0.00
04/05/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2044 On 06-August-26			Bond Future	9.43	94.2042	94.5030	94.2042	46,524.00
04/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	20201	20	20	20	0.00
04/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1299	1	1	1	0.00
04/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2057	2	2	2	0.00
04/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4304	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
04/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1768	2	2	2	14,500.00
04/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3542	4	4	4	7,000.00
04/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4895	5	5	5	7,000.00
04/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	27	0	0	0	0.00
04/05/2026	2044 On 05-November-26			Bond Future	9.48	95.9633	96.2674	95.9633	89,193.00
04/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	13973	14	14	14	0.00
04/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	679	1	1	1	0.00
04/05/2026	2044 On 04-February-27			Bond Future	9.53	93.4358	93.7456	93.4358	0.00
04/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	7549	7	8	7	0.00
04/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2572	3	3	3	0.00
04/05/2026	2044 On 06-May-27			Bond Future	9.58	95.2499	95.5658	95.2499	0.00
04/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3138	3	3	3	0.00
04/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7154	7	7	7	0.00
04/05/2026	2046 On 07-May-26			Bond Future	142.08	141.6537	142.0790	141.6537	10,091.00
04/05/2026	2046 On 07-May-26	124.95	Call	Bond Future	17129	17	17	17	0.00
04/05/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2046 On 06-August-26			Bond Future	144.71	144.2750	144.7076	144.2750	18,602.00
04/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22328	22	22	22	0.00
04/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2046 On 05-November-26			Bond Future	145.11	144.6681	145.1080	144.6681	0.00
04/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19628	19	20	19	0.00
04/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2046 On 04-February-27			Bond Future	147.95	147.4986	147.9470	147.4986	0.00
04/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	16857	16	17	16	0.00
04/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2046 On 06-May-27			Bond Future	148.46	148.0079	148.4639	148.0079	0.00
04/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
04/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	526	1	1	1	0.00
04/05/2026	2050 On 07-May-26			Bond Future	147.04	147.7802	147.0391	147.7802	2,461.00
04/05/2026	2050 On 07-May-26	124.07	Call	Bond Future	22969	24	23	24	0.00
04/05/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2050 On 06-August-26			Bond Future	147.31	148.0633	147.3079	148.0633	17,838.00
04/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	24038	25	24	25	0.00
04/05/2026	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
04/05/2026	2050 On 05-November-26			Bond Future	150.09	150.8619	150.0918	150.8619	0.00
04/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	26252	27	26	27	0.00
04/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2050 On 04-February-27			Bond Future	150.53	151.3116	150.5252	151.3116	0.00
04/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	18135	19	18	19	0.00
04/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
04/05/2026	2050 On 06-May-27			Bond Future	153.48	154.2829	153.4813	154.2829	0.00
04/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	3021	4	3	4	0.00
04/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
04/05/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	AL37 On 07-May-26			Index Future	1254.69	1253.7270	1254.6870	1253.7270	0.00
04/05/2026	AL37 On 06-August-26			Index Future	1277.32	1276.3710	1277.3230	1276.3710	0.00
04/05/2026	AL37 On 05-November-26			Index Future	1301.41	1300.4470	1301.4050	1300.4470	0.00
04/05/2026	AL37 On 04-February-27			Index Future	1326.56	1325.5900	1326.5590	1325.5900	0.00
04/05/2026	AL37 On 06-May-27			Index Future	1352.32	1351.3300	1352.3190	1351.3300	0.00
04/05/2026	AL7T On 07-May-26			Index Future	1619.77	1617.2320	1619.7740	1617.2320	0.00
04/05/2026	AL7T On 06-August-26			Index Future	1649.00	1646.4420	1648.9980	1646.4420	0.00
04/05/2026	AL7T On 05-November-26			Index Future	1680.09	1677.4990	1680.0860	1677.4990	0.00
04/05/2026	AL7T On 04-February-27			Index Future	1712.56	1709.9320	1712.5600	1709.9320	0.00
04/05/2026	AL7T On 06-May-27			Index Future	1745.82	1743.1350	1745.8150	1743.1350	0.00
04/05/2026	ALBI On 07-May-26			Index Future	1371.62	1369.0420	1371.6220	1369.0420	21.00
04/05/2026	ALBI On 06-August-26			Index Future	1396.37	1393.7690	1396.3690	1393.7690	56.00
04/05/2026	ALBI On 05-November-26			Index Future	1422.69	1420.0600	1422.6940	1420.0600	0.00
04/05/2026	ALBI On 04-February-27			Index Future	1450.19	1447.5150	1450.1930	1447.5150	0.00
04/05/2026	ALBI On 06-May-27			Index Future	1478.35	1475.6230	1478.3530	1475.6230	0.00
04/05/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	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
04/05/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/05/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/05/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/05/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	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
04/05/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	ES33 On 07-May-26			Bond Future	9.21	92.0544	92.1833	92.0544	0.00
04/05/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11303	11	11	11	0.00
04/05/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES33 On 06-August-26			Bond Future	9.29	93.7580	93.8888	93.7580	0.00
04/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12020	12	12	12	0.00
04/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES33 On 05-November-26			Bond Future	9.37	91.7364	91.8695	91.7364	0.00
04/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6541	6	7	6	0.00
04/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES33 On 04-February-27			Bond Future	9.44	93.5317	93.6673	93.5317	0.00
04/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1171	1	1	1	0.00
04/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES33 On 06-May-27			Bond Future	9.51	91.5722	91.7104	91.5722	0.00
04/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
04/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3215	3	3	3	0.00
04/05/2026	ES42 On 07-May-26			Bond Future	9.76	90.0405	90.3056	90.0405	0.00
04/05/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15664	15	16	15	0.00
04/05/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES42 On 06-August-26			Bond Future	9.83	91.7067	91.9764	91.7067	0.00
04/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17502	17	18	17	0.00
04/05/2026	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
04/05/2026	ES42 On 05-November-26			Bond Future	9.89	89.1758	89.4504	89.1758	0.00
04/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11486	11	11	11	0.00
04/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES42 On 04-February-27			Bond Future	9.95	90.9213	91.2011	90.9213	0.00
04/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2341	2	2	2	0.00
04/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
04/05/2026	ES42 On 06-May-27			Bond Future	10.02	88.4420	88.7274	88.4420	0.00
04/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
04/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5015	5	5	5	0.00
04/05/2026	GOVI On 07-May-26			GOVI	1345.26	1342.7250	1345.2570	1342.7250	28.00
04/05/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1682570	166	168	166	0.00
04/05/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/05/2026	GOVI On 06-August-26			GOVI	1369.53	1366.9770	1369.5280	1366.9770	610.00
04/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1805280	178	181	178	0.00
04/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/05/2026	GOVI On 05-November-26			GOVI	1395.35	1392.7620	1395.3470	1392.7620	0.00
04/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1183470	116	118	116	0.00
04/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/05/2026	GOVI On 04-February-27			GOVI	1422.32	1419.6900	1422.3170	1419.6900	0.00
04/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	533170	51	53	51	0.00
04/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
04/05/2026	GOVI On 06-May-27			GOVI	1449.94	1447.2570	1449.9360	1447.2570	0.00
04/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	229360	20	23	20	0.00
04/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
04/05/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2026	I258 On 07-May-26			Bond Future	133.64	133.6374	133.6428	133.6374	0.00
04/05/2026	I258 On 07-May-26	113.73	Call	Bond Future	19913	20	20	20	0.00
04/05/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
04/05/2026	I258 On 06-August-26			Bond Future	133.26	133.2544	133.2591	133.2544	0.00
04/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	20313	20	20	20	0.00
04/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	4	0	0	0	0.00
04/05/2026	I258 On 05-November-26			Bond Future	135.78	135.7734	135.7780	135.7734	0.00
04/05/2026	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
04/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	47	0	0	0	0.00
04/05/2026	I258 On 04-February-27			Bond Future	135.52	135.5138	135.5172	135.5138	0.00
04/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16983	17	17	17	0.00
04/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	366	0	0	0	0.00
04/05/2026	I258 On 06-May-27			Bond Future	138.18	138.1750	138.1784	138.1750	0.00
04/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7197	7	7	7	0.00
04/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3799	4	4	4	0.00
04/05/2026	IGOV On 07-May-26			Index Future	444.67	444.7540	444.6670	444.7540	0.00
04/05/2026	IGOV On 06-August-26			Index Future	452.80	452.8980	452.8010	452.8980	255.00
04/05/2026	IGOV On 05-November-26			Index Future	461.45	461.5490	461.4460	461.5490	8.00
04/05/2026	IGOV On 04-February-27			Index Future	470.47	470.5790	470.4720	470.5790	0.00
04/05/2026	IGOV On 06-May-27			Index Future	479.71	479.8210	479.7120	479.8210	0.00
04/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/05/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/05/2026	R033 On 07-May-26			Bond Future	8.59	108.2113	108.3229	108.2113	310.00
04/05/2026	R033 On 07-May-26	10.38	Call	Bond Future	9035	9	9	9	0.00
04/05/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R033 On 06-August-26			Bond Future	8.66	110.1867	110.2998	110.1867	9,189.00
04/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8005	8	8	8	0.00
04/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	159	0	0	0	0.00
04/05/2026	R033 On 05-November-26			Bond Future	8.71	107.2011	107.3161	107.2011	0.00
04/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4171	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
04/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	1132	1	1	1	0.00
04/05/2026	R033 On 04-February-27			Bond Future	8.76	109.2745	109.3916	109.2745	0.00
04/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2226	2	2	2	0.00
04/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2765	3	3	3	0.00
04/05/2026	R033 On 06-May-27			Bond Future	8.81	106.3526	106.4719	106.3526	0.00
04/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1166	1	1	1	0.00
04/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5388	5	5	5	0.00
04/05/2026	R035 On 07-May-26			Bond Future	8.77	102.2545	102.3807	102.2545	41,902.00
04/05/2026	R035 On 07-May-26	10.86	Call	Bond Future	11720	12	12	12	0.00
04/05/2026	R035 On 07-May-26	10.66	Call	Bond Future	10680	11	11	11	0.00
04/05/2026	R035 On 07-May-26	10.16	Call	Bond Future	8007	8	8	8	0.00
04/05/2026	R035 On 07-May-26	9.66	Call	Bond Future	5229	5	5	5	200.00
04/05/2026	R035 On 07-May-26	10.71	Call	Bond Future	10942	11	11	11	0.00
04/05/2026	R035 On 07-May-26	10.21	Call	Bond Future	8279	8	8	8	0.00
04/05/2026	R035 On 07-May-26	9.71	Call	Bond Future	5512	5	6	5	350.00
04/05/2026	R035 On 07-May-26	10.64	Call	Bond Future	10575	10	11	10	0.00
04/05/2026	R035 On 07-May-26	9.64	Call	Bond Future	5116	5	5	5	250.00
04/05/2026	R035 On 07-May-26	10.14	Call	Bond Future	7898	8	8	8	0.00
04/05/2026	R035 On 07-May-26	8.31	Call	Bond Future	0	0	0	0	0.00
04/05/2026	R035 On 07-May-26	8.55	Call	Bond Future	25	0	0	0	0.00
04/05/2026	R035 On 07-May-26	8.79	Call	Bond Future	429	1	0	1	1,000.00
04/05/2026	R035 On 07-May-26	9.20	Call	Bond Future	2577	2	3	2	0.00
04/05/2026	R035 On 07-May-26	8.29	Call	Bond Future	0	0	0	0	1,000.00
04/05/2026	R035 On 07-May-26	8.79	Put	Bond Future	299	1	0	1	0.00
04/05/2026	R035 On 07-May-26	9.20	Put	Bond Future	1	0	0	0	1,000.00
04/05/2026	R035 On 07-May-26	8.29	Put	Bond Future	2963	3	3	3	0.00
04/05/2026	R035 On 07-May-26	8.55	Put	Bond Future	1364	2	1	2	16,000.00
04/05/2026	R035 On 07-May-26	8.31	Put	Bond Future	2837	3	3	3	16,000.00
04/05/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
04/05/2026	R035 On 07-May-26	9.64	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
04/05/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
04/05/2026	R035 On 07-May-26	9.71	Put	Bond Future	0	0	0	0	0.00
04/05/2026	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
04/05/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
04/05/2026	R035 On 07-May-26	9.66	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
04/05/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R035 On 06-August-26			Bond Future	8.83	104.1211	104.2491	104.1211	79,833.00
04/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12230	12	12	12	0.00
04/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5634	6	6	6	0.00
04/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7635	8	8	8	0.00
04/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8082	8	8	8	0.00
04/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	194	0	0	0	4,899.00
04/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	301	0	0	0	0.00
04/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	767	1	1	1	0.00
04/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	336	0	0	0	4,899.00
04/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	688	1	1	1	1,000.00
04/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1813	2	2	2	1,000.00
04/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4111	4	4	4	0.00
04/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5587	6	6	6	0.00
04/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3339	3	3	3	0.00
04/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1579	2	2	2	350.00
04/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5208	5	5	5	0.00
04/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3380	3	3	3	250.00
04/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3015	3	3	3	200.00
04/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	596	1	1	1	200.00
04/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1245	1	1	1	0.00
04/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	1106	1	1	1	350.00
04/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	2281	2	2	2	0.00
04/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	530	1	1	1	350.00
04/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	849	1	1	1	1,000.00
04/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	2038	2	2	2	0.00
04/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3944	4	4	4	0.00
04/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3714	4	4	4	4,899.00
04/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5720	6	6	6	0.00
04/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	6003	6	6	6	0.00
04/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	7179	7	7	7	0.00
04/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	253	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	288	0	0	0	200.00
04/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	522	1	1	1	250.00
04/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	1090	1	1	1	0.00
04/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	62	0	0	0	0.00
04/05/2026	R035 On 05-November-26			Bond Future	8.88	101.5624	101.6924	101.5624	32,644.00
04/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7173	7	7	7	0.00
04/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4019	4	4	4	0.00
04/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2270	2	2	2	200.00
04/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6135	6	6	6	0.00
04/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2807	3	3	3	0.00
04/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1436	1	1	1	0.00
04/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	699	1	1	1	600.00
04/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3843	4	4	4	600.00
04/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	6148	6	6	6	0.00
04/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2284	2	2	2	600.00
04/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	984	1	1	1	200.00
04/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1622	2	2	2	200.00
04/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2731	3	3	3	0.00
04/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	789	1	1	1	0.00
04/05/2026	R035 On 04-February-27			Bond Future	8.93	103.5266	103.6590	103.5266	0.00
04/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3246	3	3	3	0.00
04/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1303	1	1	1	3,000.00
04/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2722	3	3	3	0.00
04/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	772	1	1	1	3,000.00
04/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	3167	3	3	3	3,000.00
04/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5529	6	6	6	0.00
04/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	8032	8	8	8	0.00
04/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2732	3	3	3	0.00
04/05/2026	R035 On 06-May-27			Bond Future	8.97	101.0310	101.1660	101.0310	0.00
04/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1636	2	2	2	0.00
04/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5730	6	6	6	0.00
04/05/2026	R038 On 07-May-26			Bond Future	9.13	113.4542	113.6939	113.4542	1,561.00
04/05/2026	R038 On 07-May-26	11.40	Call	Bond Future	15845	16	16	16	0.00
04/05/2026	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
04/05/2026	R038 On 06-August-26			Bond Future	9.20	115.5252	115.7688	115.5252	1,069.00
04/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	17450	17	17	17	0.00
04/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	38	0	0	0	0.00
04/05/2026	R038 On 05-November-26			Bond Future	9.26	112.1982	112.4460	112.1982	2,570.00
04/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	11049	11	11	11	0.00
04/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	809	1	1	1	0.00
04/05/2026	R038 On 04-February-27			Bond Future	9.31	114.3683	114.6208	114.3683	0.00
04/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	5203	5	5	5	0.00
04/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3107	3	3	3	0.00
04/05/2026	R038 On 06-May-27			Bond Future	9.37	111.1039	111.3613	111.1039	0.00
04/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2403	2	2	2	0.00
04/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	7272	7	7	7	0.00
04/05/2026	R053 On 07-May-26			Bond Future	9.24	124.3905	124.8111	124.3905	21,661.00
04/05/2026	R053 On 07-May-26	11.69	Call	Bond Future	24036	24	24	24	0.00
04/05/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R053 On 06-August-26			Bond Future	9.29	126.6612	127.0889	126.6612	68,907.00
04/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	28016	28	28	28	0.00
04/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1073	1	1	1	0.00
04/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	2846	3	3	3	530.00
04/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	373	0	0	0	530.00
04/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	6039	6	6	6	0.00
04/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2537	3	3	3	530.00
04/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	9656	10	10	10	0.00
04/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	15785	16	16	16	0.00
04/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5141	5	5	5	530.00
04/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	39	0	0	0	0.00
04/05/2026	R053 On 05-November-26			Bond Future	9.34	123.1638	123.5992	123.1638	4,041.00
04/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	19775	19	20	19	0.00
04/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	952	1	1	1	0.00
04/05/2026	R053 On 04-February-27			Bond Future	9.38	125.5460	125.9896	125.5460	0.00
04/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	10455	10	10	10	0.00
04/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3738	4	4	4	0.00
04/05/2026	R053 On 06-May-27			Bond Future	9.42	122.1203	122.5726	122.1203	0.00
04/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	4434	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
04/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	10300	11	10	11	0.00
04/05/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
04/05/2026	R186 On 07-May-26	8.69	Call	Bond Future	14	0	0	0	0.00
04/05/2026	R186 On 07-May-26	8.69	Put	Bond Future	14	0	0	0	0.00
04/05/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
04/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	55	0	0	0	0.00
04/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	55	0	0	0	0.00
04/05/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
04/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
04/05/2026	R202 On 07-May-26			Bond Future	298.83	299.0145	298.8341	299.0145	312.00
04/05/2026	R202 On 07-May-26	277.55	Call	Bond Future	21284	21	21	21	0.00
04/05/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R202 On 06-August-26			Bond Future	298.96	299.1408	298.9556	299.1408	1,025.00
04/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	20096	20	20	20	0.00
04/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R202 On 05-November-26			Bond Future	304.61	304.7948	304.6054	304.7948	0.00
04/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	24145	24	24	24	0.00
04/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R202 On 04-February-27			Bond Future	305.03	305.2290	305.0337	305.2290	0.00
04/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	10304	10	10	10	0.00
04/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R202 On 06-May-27			Bond Future	311.02	311.2231	311.0241	311.2231	0.00
04/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	4034	4	4	4	0.00
04/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R209 On 07-May-26			Bond Future	8.91	83.3233	83.4710	83.3233	16,078.00
04/05/2026	R209 On 07-May-26	11.07	Call	Bond Future	11301	11	11	11	0.00
04/05/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R209 On 06-August-26			Bond Future	8.97	84.8443	84.9944	84.8443	37,148.00
04/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12377	12	12	12	0.00
04/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	49	0	0	0	0.00
04/05/2026	R209 On 05-November-26			Bond Future	9.01	83.2765	83.4292	83.2765	7,212.00
04/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7535	7	8	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
04/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	693	1	1	1	0.00
04/05/2026	R209 On 04-February-27			Bond Future	9.06	84.8870	85.0425	84.8870	0.00
04/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3605	4	4	4	0.00
04/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	931	1	1	1	3,237.00
04/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2620	3	3	3	0.00
04/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3163	3	3	3	3,237.00
04/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6772	7	7	7	0.00
04/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2418	3	2	3	0.00
04/05/2026	R209 On 06-May-27			Bond Future	9.11	83.3830	83.5415	83.3830	0.00
04/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1678	2	2	2	0.00
04/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1450	1	1	1	4,620.00
04/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3900	4	4	4	0.00
04/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2766	3	3	3	4,620.00
04/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	6172	6	6	6	0.00
04/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5492	6	5	6	0.00
04/05/2026	R210 On 07-May-26			Bond Future	262.16	261.7728	262.1630	261.7728	645.00
04/05/2026	R210 On 07-May-26	255.40	Call	Bond Future	6763	6	7	6	0.00
04/05/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R210 On 06-August-26			Bond Future	267.01	266.6172	267.0133	266.6172	448.00
04/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7173	7	7	7	0.00
04/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R210 On 05-November-26			Bond Future	268.52	268.1183	268.5206	268.1183	0.00
04/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15191	15	15	15	0.00
04/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R210 On 04-February-27			Bond Future	273.77	273.3641	273.7739	273.3641	0.00
04/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7744	7	8	7	0.00
04/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R210 On 06-May-27			Bond Future	275.53	275.1135	275.5296	275.1135	0.00
04/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4400	4	4	4	0.00
04/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R213 On 07-May-26			Bond Future	8.33	96.1009	96.1796	96.1009	80,812.00
04/05/2026	R213 On 07-May-26	9.80	Call	Bond Future	5335	5	5	5	0.00
04/05/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R213 On 06-August-26			Bond Future	8.40	97.8552	97.9349	97.8552	54,861.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4678	5	5	5	0.00
04/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	159	0	0	0	0.00
04/05/2026	R213 On 05-November-26			Bond Future	8.45	96.1306	96.2115	96.1306	0.00
04/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2059	2	2	2	0.00
04/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	1036	1	1	1	0.00
04/05/2026	R213 On 04-February-27			Bond Future	8.50	97.9896	98.0720	97.9896	0.00
04/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1043	1	1	1	0.00
04/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2227	2	2	2	0.00
04/05/2026	R213 On 06-May-27			Bond Future	8.55	96.3384	96.4224	96.3384	0.00
04/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	606	1	1	1	0.00
04/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3204	3	3	3	0.00
04/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1126	1	1	1	2,830.00
04/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	1052	1	1	1	2,830.00
04/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2421	2	2	2	0.00
04/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3716	4	4	4	0.00
04/05/2026	R214 On 07-May-26			Bond Future	9.30	78.7773	79.0152	78.7773	17,935.00
04/05/2026	R214 On 07-May-26	11.53	Call	Bond Future	13072	13	13	13	0.00
04/05/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R214 On 06-August-26			Bond Future	9.35	80.2153	80.4572	80.2153	22,859.00
04/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	14873	15	15	15	0.00
04/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	41	0	0	0	0.00
04/05/2026	R214 On 05-November-26			Bond Future	9.41	78.4151	78.6613	78.4151	2,614.00
04/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10003	10	10	10	0.00
04/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	692	1	1	1	0.00
04/05/2026	R214 On 04-February-27			Bond Future	9.45	79.9316	80.1825	79.9316	0.00
04/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5249	5	5	5	0.00
04/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2458	3	2	3	0.00
04/05/2026	R214 On 06-May-27			Bond Future	9.50	78.1837	78.4395	78.1837	0.00
04/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2275	2	2	2	0.00
04/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6366	7	6	7	0.00
04/05/2026	R248 On 07-May-26			Bond Future	9.32	96.1361	96.4075	96.1361	79,306.00
04/05/2026	R248 On 07-May-26	11.72	Call	Bond Future	17927	18	18	18	0.00
04/05/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
04/05/2026	R248 On 07-May-26	9.19	Call	Bond Future	140	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
04/05/2026	R248 On 07-May-26	8.70	Call	Bond Future	0	0	0	0	1,620.00
04/05/2026	R248 On 07-May-26	9.18	Call	Bond Future	123	0	0	0	0.00
04/05/2026	R248 On 07-May-26	9.18	Put	Bond Future	1406	2	1	2	0.00
04/05/2026	R248 On 07-May-26	9.19	Put	Bond Future	1332	2	1	2	0.00
04/05/2026	R248 On 07-May-26	8.70	Put	Bond Future	5791	6	6	6	0.00
04/05/2026	R248 On 07-May-26	8.30	Put	Bond Future	9808	10	10	10	0.00
04/05/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R248 On 06-August-26			Bond Future	9.38	97.8910	98.1670	97.8910	253,993.00
04/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	21344	21	21	21	0.00
04/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1540	2	2	2	0.00
04/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	6468	6	6	6	0.00
04/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1240	1	1	1	1,762.00
04/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4926	5	5	5	1,762.00
04/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	26	0	0	0	0.00
04/05/2026	R248 On 05-November-26			Bond Future	9.42	95.2794	95.5602	95.2794	37,149.00
04/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	15054	15	15	15	0.00
04/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	718	1	1	1	0.00
04/05/2026	R248 On 04-February-27			Bond Future	9.47	97.1221	97.4081	97.1221	0.00
04/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8056	8	8	8	0.00
04/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2788	3	3	3	0.00
04/05/2026	R248 On 06-May-27			Bond Future	9.51	94.5657	94.8572	94.5657	0.00
04/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3479	3	3	3	0.00
04/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	7522	8	8	8	0.00
04/05/2026	R2R9 On 07-May-26			Bond Future	9.23	105.6496	105.8868	105.6496	0.00
04/05/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95037	95	95	95	0.00
04/05/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R2R9 On 06-August-26			Bond Future	9.30	107.5782	107.8191	107.5782	640.00
04/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94700	94	95	94	0.00
04/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R2R9 On 05-November-26			Bond Future	9.36	104.6070	104.8522	104.6070	0.00
04/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93882	94	94	94	0.00
04/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R2R9 On 04-February-27			Bond Future	9.41	106.6303	106.8801	106.6303	0.00
04/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5894	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
04/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2467	3	2	3	0.00
04/05/2026	R2R9 On 06-May-27			Bond Future	9.47	103.7200	103.9746	103.7200	0.00
04/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2599	3	3	3	0.00
04/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7310	7	7	7	0.00
04/05/2026	R4R2 On 07-May-26			Bond Future	9.36	107.0649	107.3710	107.0649	7,188.00
04/05/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96282	96	96	96	0.00
04/05/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R4R2 On 06-August-26			Bond Future	9.43	109.0192	109.3304	109.0192	10,473.00
04/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95913	96	96	96	0.00
04/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R4R2 On 05-November-26			Bond Future	9.48	105.9489	106.2656	105.9489	0.00
04/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95043	95	95	95	0.00
04/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
04/05/2026	R4R2 On 04-February-27			Bond Future	9.54	107.9982	108.3209	107.9982	0.00
04/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7143	7	7	7	0.00
04/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2430	3	2	3	0.00
04/05/2026	R4R2 On 06-May-27			Bond Future	9.59	104.9883	105.3174	104.9883	0.00
04/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3056	3	3	3	0.00
04/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7983	8	8	8	0.00
04/05/2026	RR87 On 07-May-26			Bond Future	7.37	102.6913	102.7067	102.6913	0.00
04/05/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
04/05/2026	RR87 On 07-May-26	6.81	Put	Bond Future	318	0	0	0	0.00
04/05/2026	RR87 On 06-August-26			Bond Future	7.36	100.8198	100.8357	100.8198	0.00
04/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6	0	0	0	0.00
04/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	300	0	0	0	0.00
04/05/2026	RR87 On 05-November-26			Bond Future	6.78	102.7020	102.7179	102.7020	0.00
04/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
04/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	174	0	0	0	0.00
04/05/2026	RR88 On 07-May-26			Bond Future	7.65	105.0751	105.1529	105.0751	0.00
04/05/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
04/05/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1221	1	1	1	0.00
04/05/2026	RR88 On 06-August-26			Bond Future	7.71	104.1637	104.2373	104.1637	0.00
04/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	23	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1133	1	1	1	0.00
04/05/2026	RR88 On 05-November-26			Bond Future	7.73	105.4557	105.5347	105.4557	0.00
04/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	45	0	0	0	0.00
04/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1107	1	1	1	0.00
04/05/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/05/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00