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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/08/2026 TO: 04/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	2029 On 06-August-26			Bond Future	152.40	152.3629	152.3990	152.3629	3,726.00
04/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8299	8	8	8	0.00
04/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2029 On 05-November-26			Bond Future	153.68	153.6466	153.6831	153.6466	13,269.00
04/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6123	6	6	6	0.00
04/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2029 On 04-February-27			Bond Future	156.58	156.5466	156.5838	156.5466	0.00
04/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6864	7	7	7	0.00
04/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2029 On 06-May-27			Bond Future	158.14	158.1057	158.1433	158.1057	0.00
04/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4823	5	5	5	0.00
04/08/2026	2029 On 06-May-27	153.32	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
04/08/2026	2029 On 05-August-27			Bond Future	161.20	161.1604	161.1990	161.1604	0.00
04/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4479	4	4	4	0.00
04/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2030 On 06-August-26			Bond Future	7.68	100.8611	101.2095	100.8611	23,558.00
04/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4506	4	5	4	0.00
04/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	166	0	0	0	0.00
04/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	1132	1	1	1	0.00
04/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
04/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	81	0	0	0	0.00
04/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	0	0	0	0	1,000.00
04/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1433	2	1	2	0.00
04/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2030 On 05-November-26			Bond Future	7.70	102.6852	103.0398	102.6852	152,800.00
04/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	2155	2	2	2	0.00
04/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	231	0	0	0	0.00
04/08/2026	2030 On 04-February-27			Bond Future	7.71	100.5914	100.9525	100.5914	22,723.00
04/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	1111	1	1	1	0.00
04/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	824	1	1	1	0.00
04/08/2026	2030 On 06-May-27			Bond Future	7.69	102.5617	102.9297	102.5617	0.00
04/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	608	0	1	0	0.00
04/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1645	2	2	2	0.00
04/08/2026	2030 On 05-August-27			Bond Future	7.71	100.5102	100.8854	100.5102	0.00
04/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1673	1	2	1	0.00
04/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	780	1	1	1	0.00
04/08/2026	2031 On 06-August-26			Bond Future	117.38	117.3640	117.3777	117.3640	4,380.00
04/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3568	4	4	4	0.00
04/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2031 On 05-November-26			Bond Future	119.53	119.5154	119.5291	119.5154	16,323.00
04/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8039	8	8	8	0.00
04/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2031 On 04-February-27			Bond Future	119.27	119.2603	119.2746	119.2603	681.00
04/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3151	3	3	3	0.00
04/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	56	0	0	0	0.00
04/08/2026	2031 On 06-May-27			Bond Future	121.64	121.6229	121.6373	121.6229	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
04/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4781	5	5	5	0.00
04/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	13	0	0	0	0.00
04/08/2026	2031 On 05-August-27			Bond Future	121.42	121.4033	121.4176	121.4033	0.00
04/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	911	1	1	1	0.00
04/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	903	1	1	1	0.00
04/08/2026	2032 On 06-August-26			Bond Future	8.01	103.5018	104.0658	103.5018	33,512.00
04/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	8948	8	9	8	0.00
04/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2032 On 05-November-26			Bond Future	8.05	101.2146	101.7886	101.2146	193,212.00
04/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4858	4	5	4	0.00
04/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	180	0	0	0	0.00
04/08/2026	2032 On 04-February-27			Bond Future	8.08	103.1008	103.6855	103.1008	0.00
04/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2601	2	3	2	0.00
04/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	745	1	1	1	500.00
04/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2264	2	2	2	0.00
04/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1573	1	2	1	500.00
04/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	2844	3	3	3	0.00
04/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1102	1	1	1	500.00
04/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1566	2	2	2	0.00
04/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	948	1	1	1	0.00
04/08/2026	2032 On 06-May-27			Bond Future	8.09	100.9586	101.5545	100.9586	0.00
04/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1293	1	1	1	0.00
04/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	982	1	1	1	500.00
04/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1795	2	2	2	500.00
04/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2732	2	3	2	0.00
04/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2653	2	3	2	500.00
04/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	4073	4	4	4	0.00
04/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1523	1	2	1	500.00
04/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1259	2	1	2	0.00
04/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	780	1	1	1	500.00
04/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1221	1	1	1	500.00
04/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2115	2	2	2	0.00
04/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1826	2	2	2	0.00
04/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3033	3	3	3	0.00

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04/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2449	3	2	3	0.00
04/08/2026	2032 On 05-August-27			Bond Future	8.12	102.8850	103.4924	102.8850	0.00
04/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2641	2	3	2	0.00
04/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1642	1	2	1	500.00
04/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2689	2	3	2	500.00
04/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4446	4	4	4	0.00
04/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	849	1	1	1	500.00
04/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1461	2	1	2	0.00
04/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2315	3	2	3	0.00
04/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1488	2	1	2	0.00
04/08/2026	2033 On 06-August-26			Bond Future	148.34	147.6101	148.3385	147.6101	7,610.00
04/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	14089	13	14	13	0.00
04/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2033 On 05-November-26			Bond Future	149.45	148.7094	149.4509	148.7094	15,149.00
04/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12191	11	12	11	0.00
04/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2033 On 04-February-27			Bond Future	152.27	151.5162	152.2718	151.5162	0.00
04/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9562	9	10	9	0.00
04/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2033 On 06-May-27			Bond Future	153.64	152.8694	153.6397	152.8694	0.00
04/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2430	2	2	2	0.00
04/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2033 On 05-August-27			Bond Future	156.61	155.8230	156.6085	155.8230	0.00
04/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3459	3	3	3	0.00
04/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2037 On 06-August-26			Bond Future	8.64	98.3906	99.3365	98.3906	138,572.00
04/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	18150	17	18	17	0.00
04/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	16004	15	16	15	0.00
04/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	12721	12	13	12	0.00
04/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	8784	8	9	8	2,541.00
04/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	4346	3	4	3	0.00
04/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0	0	0	0	8,000.00
04/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	2,541.00
04/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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04/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
04/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2037 On 05-November-26			Bond Future	8.68	100.1701	101.1328	100.1701	223,968.00
04/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11917	11	12	11	0.00
04/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	13059	12	13	12	0.00
04/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9768	9	10	9	0.00
04/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5535	5	6	5	4,490.00
04/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	152	0	0	0	4,490.00
04/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	530	1	1	1	0.00
04/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	60	0	0	0	4,490.00
04/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	82	0	0	0	0.00
04/08/2026	2037 On 04-February-27			Bond Future	8.72	97.7789	98.7595	97.7789	1,550.00
04/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5962	5	6	5	0.00
04/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7484	7	7	7	0.00
04/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4993	4	5	4	0.00
04/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1735	1	2	1	4,490.00
04/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1250	2	1	2	4,490.00
04/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3582	4	4	4	0.00
04/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	714	1	1	1	4,490.00
04/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	993	1	1	1	0.00
04/08/2026	2037 On 06-May-27			Bond Future	8.75	99.6943	100.6939	99.6943	0.00
04/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2498	2	2	2	0.00
04/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3609	4	4	4	0.00
04/08/2026	2037 On 05-August-27			Bond Future	8.80	97.3374	98.3562	97.3374	0.00
04/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4276	4	4	4	0.00
04/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2720	3	3	3	0.00
04/08/2026	2038 On 06-August-26			Bond Future	162.34	161.6835	162.3396	161.6835	1,596.00
04/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	17620	17	18	17	0.00
04/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2038 On 05-November-26			Bond Future	165.32	164.6474	165.3150	164.6474	4,119.00
04/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19005	18	19	18	0.00
04/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2038 On 04-February-27			Bond Future	166.16	165.4755	166.1560	165.4755	0.00
04/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12326	12	12	12	0.00

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04/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2038 On 06-May-27			Bond Future	169.45	168.7532	169.4470	168.7532	0.00
04/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3347	3	3	3	0.00
04/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2038 On 05-August-27			Bond Future	170.39	169.6810	170.3880	169.6810	0.00
04/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1258	1	1	1	0.00
04/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2040 On 06-August-26			Bond Future	8.98	99.4922	100.4588	99.4922	52,900.00
04/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	21025	20	21	20	0.00
04/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	1709	1	2	1	0.00
04/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	11	0	0	0	13,500.00
04/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2040 On 05-November-26			Bond Future	9.03	101.2914	102.2754	101.2914	28,856.00
04/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	14053	13	14	13	0.00
04/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	15304	14	15	14	0.00
04/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11679	11	12	11	0.00
04/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6995	6	7	6	2,300.00
04/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1718	1	2	1	14,000.00
04/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3069	4	3	4	0.00
04/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	177	0	0	0	2,300.00
04/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	561	1	1	1	0.00
04/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	76	0	0	0	2,300.00
04/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	103	0	0	0	0.00
04/08/2026	2040 On 04-February-27			Bond Future	9.07	98.6708	99.6731	98.6708	54,058.00
04/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	7292	7	7	7	0.00
04/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8666	8	9	8	0.00
04/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5855	5	6	5	0.00
04/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	2032	2	2	2	2,300.00
04/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1507	2	2	2	2,300.00
04/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4262	5	4	5	0.00
04/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	883	1	1	1	2,300.00
04/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1136	1	1	1	0.00
04/08/2026	2040 On 06-May-27			Bond Future	9.11	100.6037	101.6254	100.6037	0.00
04/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2816	2	3	2	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
04/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4557	5	5	5	0.00
04/08/2026	2040 On 05-August-27			Bond Future	9.16	98.0135	99.0549	98.0135	0.00
04/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4729	4	5	4	0.00
04/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3535	4	4	4	0.00
04/08/2026	2043 On 06-August-26			Bond Future	124.23	124.2160	124.2320	124.2160	3,116.00
04/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	13352	13	13	13	0.00
04/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2043 On 05-November-26			Bond Future	126.51	126.4931	126.5091	126.4931	0.00
04/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	13674	14	14	14	0.00
04/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
04/08/2026	2043 On 04-February-27			Bond Future	125.94	125.9228	125.9395	125.9228	3,116.00
04/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	8581	9	9	9	0.00
04/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	271	0	0	0	0.00
04/08/2026	2043 On 06-May-27			Bond Future	128.43	128.4174	128.4343	128.4174	0.00
04/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	3553	4	4	4	0.00
04/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2599	3	3	3	0.00
04/08/2026	2043 On 05-August-27			Bond Future	127.89	127.8717	127.8884	127.8717	0.00
04/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2532	3	3	3	0.00
04/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	4204	4	4	4	0.00
04/08/2026	2044 On 06-August-26			Bond Future	9.09	96.2506	97.3082	96.2506	27,788.00
04/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	22979	22	23	22	0.00
04/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	115	0	0	0	0.00
04/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	1363	1	1	1	0.00
04/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	5341	4	5	4	0.00
04/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0	0	0	0	14,500.00
04/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	42	0	0	0	7,000.00
04/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	906	2	1	2	7,000.00
04/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2044 On 05-November-26			Bond Future	9.14	97.9913	99.0678	97.9913	125,956.00
04/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	16186	15	16	15	0.00
04/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	4416	4	4	4	0.00
04/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1450	2	1	2	15,000.00
04/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	91	0	0	0	0.00
04/08/2026	2044 On 04-February-27			Bond Future	9.18	95.4343	96.5309	95.4343	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
04/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8871	8	9	8	0.00
04/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1109	1	1	1	0.00
04/08/2026	2044 On 06-May-27			Bond Future	9.22	97.3038	98.4217	97.3038	0.00
04/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	3471	3	3	3	0.00
04/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4631	5	5	5	0.00
04/08/2026	2044 On 05-August-27			Bond Future	9.27	94.7759	95.9153	94.7759	0.00
04/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	5311	5	5	5	0.00
04/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	3943	4	4	4	0.00
04/08/2026	2046 On 06-August-26			Bond Future	144.57	144.1299	144.5666	144.1299	4,329.00
04/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	22187	22	22	22	0.00
04/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2046 On 05-November-26			Bond Future	144.84	144.4005	144.8447	144.4005	18,563.00
04/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19365	19	19	19	0.00
04/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2046 On 04-February-27			Bond Future	147.58	147.1259	147.5787	147.1259	0.00
04/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16489	16	16	16	0.00
04/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2046 On 06-May-27			Bond Future	148.08	147.6181	148.0794	147.6181	0.00
04/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
04/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	911	1	1	1	0.00
04/08/2026	2046 On 05-August-27			Bond Future	150.94	150.4694	150.9400	150.4694	0.00
04/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	1770	1	2	1	0.00
04/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 06-August-26			Bond Future	146.32	145.3196	146.3189	145.3196	1,955.00
04/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	23049	22	23	22	0.00
04/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 05-November-26			Bond Future	149.00	147.9834	149.0010	147.9834	18,702.00
04/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25161	24	25	24	0.00
04/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 04-February-27			Bond Future	149.28	148.2386	149.2757	148.2386	0.00
04/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	16886	16	17	16	0.00
04/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 06-May-27			Bond Future	152.23	151.1752	152.2322	151.1752	0.00
04/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	1772	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 05-August-27			Bond Future	152.58	151.4990	152.5759	151.4990	0.00
04/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0	0	0	0	0.00
04/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	394	1	0	1	0.00
04/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	AL37 On 06-August-26			Index Future	1303.88	1297.8090	1303.8810	1297.8090	0.00
04/08/2026	AL37 On 05-November-26			Index Future	1327.71	1321.5330	1327.7120	1321.5330	0.00
04/08/2026	AL37 On 04-February-27			Index Future	1352.45	1346.1600	1352.4540	1346.1600	0.00
04/08/2026	AL37 On 06-May-27			Index Future	1378.92	1372.5020	1378.9170	1372.5020	0.00
04/08/2026	AL37 On 05-August-27			Index Future	1404.99	1398.4480	1404.9870	1398.4480	0.00
04/08/2026	AL7T On 06-August-26			Index Future	1698.71	1684.1070	1698.7060	1684.1070	0.00
04/08/2026	AL7T On 05-November-26			Index Future	1729.76	1714.8920	1729.7550	1714.8920	0.00
04/08/2026	AL7T On 04-February-27			Index Future	1761.99	1746.8490	1761.9880	1746.8490	0.00
04/08/2026	AL7T On 06-May-27			Index Future	1796.47	1781.0330	1796.4650	1781.0330	0.00
04/08/2026	AL7T On 05-August-27			Index Future	1830.43	1814.7020	1830.4280	1814.7020	0.00
04/08/2026	ALBI On 06-August-26			Index Future	1432.46	1420.8040	1432.4610	1420.8040	0.00
04/08/2026	ALBI On 05-November-26			Index Future	1458.64	1446.7760	1458.6430	1446.7760	75.00
04/08/2026	ALBI On 04-February-27			Index Future	1485.82	1473.7370	1485.8240	1473.7370	0.00
04/08/2026	ALBI On 06-May-27			Index Future	1514.90	1502.5760	1514.8970	1502.5760	0.00
04/08/2026	ALBI On 05-August-27			Index Future	1543.54	1530.9800	1543.5370	1530.9800	0.00
04/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C039 On 31-March-39			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
04/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	CC42 On 31-March-42			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
04/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	ES33 On 06-August-26			Bond Future	8.79	95.6756	96.3250	95.6756	0.00
04/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14456	14	14	14	0.00
04/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES33 On 05-November-26			Bond Future	8.85	93.6367	94.2978	93.6367	0.00
04/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8969	8	9	8	0.00
04/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES33 On 04-February-27			Bond Future	8.92	95.4041	96.0777	95.4041	0.00
04/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3581	3	4	3	0.00
04/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES33 On 06-May-27			Bond Future	8.96	93.4981	94.1848	93.4981	0.00
04/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
04/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	740	1	1	1	0.00
04/08/2026	ES33 On 05-August-27			Bond Future	9.02	95.3032	96.0034	95.3032	0.00
04/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1083	0	1	0	0.00
04/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES42 On 06-August-26			Bond Future	9.40	94.1730	95.1712	94.1730	0.00
04/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20697	20	21	20	0.00
04/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES42 On 05-November-26			Bond Future	9.46	91.6354	92.6518	91.6354	0.00
04/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14687	14	15	14	0.00
04/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES42 On 04-February-27			Bond Future	9.52	93.3651	94.4006	93.3651	0.00
04/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5541	5	6	5	0.00
04/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
04/08/2026	ES42 On 06-May-27			Bond Future	9.56	90.9501	92.0060	90.9501	0.00
04/08/2026	ES42 On 06-May-27	9.33	Call	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
04/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1736	3	2	3	0.00
04/08/2026	ES42 On 05-August-27			Bond Future	9.62	92.7051	93.7815	92.7051	0.00
04/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1600	1	2	1	0.00
04/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
04/08/2026	GOVI On 06-August-26			GOVI	1405.70	1393.9710	1405.6960	1393.9710	43.00
04/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2166960	205	217	205	0.00
04/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/08/2026	GOVI On 05-November-26			GOVI	1431.39	1419.4520	1431.3880	1419.4520	664.00
04/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1543880	142	154	142	0.00
04/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/08/2026	GOVI On 04-February-27			GOVI	1458.06	1445.9040	1458.0620	1445.9040	60.00
04/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	890620	77	89	77	0.00
04/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
04/08/2026	GOVI On 06-May-27			GOVI	1486.59	1474.1990	1486.5920	1474.1990	0.00
04/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	595920	47	60	47	0.00
04/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
04/08/2026	GOVI On 05-August-27			GOVI	1514.70	1502.0670	1514.6960	1502.0670	0.00
04/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	496960	37	50	37	0.00
04/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
04/08/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2026	I258 On 06-August-26			Bond Future	133.01	132.9976	133.0141	132.9976	0.00
04/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20064	20	20	20	0.00
04/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
04/08/2026	I258 On 05-November-26			Bond Future	135.45	135.4355	135.4523	135.4355	0.00
04/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20509	20	21	20	0.00
04/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	7	0	0	0	0.00
04/08/2026	I258 On 04-February-27			Bond Future	135.05	135.0339	135.0516	135.0339	0.00
04/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16340	16	16	16	0.00
04/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	189	0	0	0	0.00
04/08/2026	I258 On 06-May-27			Bond Future	137.73	137.7092	137.7266	137.7092	0.00
04/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6404	6	6	6	0.00
04/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3458	3	3	3	0.00
04/08/2026	I258 On 05-August-27			Bond Future	137.36	137.3430	137.3603	137.3430	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
04/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4439	4	4	4	0.00
04/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	6008	6	6	6	0.00
04/08/2026	IGOV On 06-August-26			Index Future	454.92	453.3410	454.9160	453.3410	0.00
04/08/2026	IGOV On 05-November-26			Index Future	463.34	461.7410	463.3440	461.7410	258.00
04/08/2026	IGOV On 04-February-27			Index Future	472.09	470.4560	472.0900	470.4560	0.00
04/08/2026	IGOV On 06-May-27			Index Future	481.44	479.7710	481.4360	479.7710	0.00
04/08/2026	IGOV On 05-August-27			Index Future	490.65	488.9470	490.6450	488.9470	0.00
04/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/08/2026	R033 On 06-August-26			Bond Future	8.11	112.5089	113.1807	112.5089	2,846.00
04/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10726	10	11	10	0.00
04/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R033 On 05-November-26			Bond Future	8.15	109.5025	110.1861	109.5025	9,127.00
04/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	6095	5	6	5	0.00
04/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	186	0	0	0	0.00
04/08/2026	R033 On 04-February-27			Bond Future	8.18	111.5432	112.2395	111.5432	0.00
04/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3350	3	3	3	0.00
04/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1041	1	1	1	0.00
04/08/2026	R033 On 06-May-27			Bond Future	8.20	108.6838	109.3935	108.6838	0.00
04/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1595	1	2	1	0.00
04/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	2895	3	3	3	0.00
04/08/2026	R033 On 05-August-27			Bond Future	8.23	110.7572	111.4807	110.7572	0.00
04/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	3243	3	3	3	0.00
04/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1801	2	2	2	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
04/08/2026	R035 On 06-August-26			Bond Future	8.33	106.4418	107.2743	106.4418	9,038.00
04/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	15194	14	15	14	0.00
04/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	4,876.00
04/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	309	0	0	0	0.00
04/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	4,876.00
04/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	5258	4	5	4	0.00
04/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	2323	2	2	2	350.00
04/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	4796	4	5	4	200.00
04/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	168	0	0	0	0.00
04/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	2800	2	3	2	0.00
04/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	6287	5	6	5	0.00
04/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	8082	7	8	7	0.00
04/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	10854	10	11	10	0.00
04/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	5315	4	5	4	250.00
04/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	8137	7	8	7	0.00
04/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	10373	10	10	10	0.00
04/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	7637	7	8	7	0.00
04/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	200.00
04/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	200.00
04/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	250.00
04/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	250.00
04/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	350.00
04/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	398	1	0	1	0.00
04/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0	0	0	0	350.00
04/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	231	1	0	1	0.00
04/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	2359	3	2	3	0.00
04/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	2676	4	3	4	0.00
04/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	3960	5	4	5	0.00
04/08/2026	R035 On 06-August-26	11.06	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
04/08/2026	R035 On 05-November-26			Bond Future	8.37	103.8661	104.7134	103.8661	102,311.00
04/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9505	9	10	9	0.00
04/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5766	5	6	5	0.00
04/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3390	3	3	3	200.00
04/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	4160	4	4	4	0.00
04/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	809	1	1	1	600.00
04/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	2085	2	2	2	0.00
04/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	8321	8	8	8	0.00
04/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	149	0	0	0	200.00
04/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1471	2	1	2	600.00
04/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3236	4	3	4	0.00
04/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	616	1	1	1	600.00
04/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	347	0	0	0	200.00
04/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	830	1	1	1	0.00
04/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	100	0	0	0	0.00
04/08/2026	R035 On 04-February-27			Bond Future	8.41	105.8016	106.6647	105.8016	0.00
04/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4567	4	5	4	0.00
04/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	789	1	1	1	3,000.00
04/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1674	1	2	1	3,000.00
04/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3849	3	4	3	0.00
04/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2315	2	2	2	1,050.00
04/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6439	6	6	6	0.00
04/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	4182	4	4	4	0.00
04/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	1007	1	1	1	500.00
04/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	2103	2	2	2	500.00
04/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	3143	3	3	3	0.00
04/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1612	2	2	2	500.00
04/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4278	5	4	5	0.00
04/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2376	3	2	3	0.00
04/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1169	1	1	1	1,050.00
04/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2177	3	2	3	0.00
04/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	653	1	1	1	1,050.00
04/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1289	2	1	2	3,000.00
04/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	2894	3	3	3	0.00
04/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5043	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1048	1	1	1	0.00
04/08/2026	R035 On 06-May-27			Bond Future	8.43	103.3679	104.2476	103.3679	0.00
04/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	2151	2	2	2	500.00
04/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1355	1	1	1	500.00
04/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2451	2	2	2	500.00
04/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3841	3	4	3	0.00
04/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3729	3	4	3	500.00
04/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5838	5	6	5	0.00
04/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1142	1	1	1	500.00
04/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	1891	2	2	2	0.00
04/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1836	2	2	2	500.00
04/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2828	3	3	3	0.00
04/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4662	5	5	5	0.00
04/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3163	4	3	4	0.00
04/08/2026	R035 On 05-August-27			Bond Future	8.46	105.3406	106.2373	105.3406	0.00
04/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3763	3	4	3	0.00
04/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2370	2	2	2	500.00
04/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3864	3	4	3	500.00
04/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6477	6	6	6	0.00
04/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1285	2	1	2	500.00
04/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2253	3	2	3	0.00
04/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3541	4	4	4	0.00
04/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2316	3	2	3	0.00
04/08/2026	R038 On 06-August-26			Bond Future	8.78	117.9825	119.0549	117.9825	2,022.00
04/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	20698	20	21	20	0.00
04/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R038 On 05-November-26			Bond Future	8.83	114.6339	115.7255	114.6339	4,558.00
04/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13631	13	14	13	0.00
04/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	111	0	0	0	0.00
04/08/2026	R038 On 04-February-27			Bond Future	8.88	116.7702	117.8821	116.7702	0.00
04/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6635	6	7	6	0.00
04/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1278	2	1	2	0.00
04/08/2026	R038 On 06-May-27			Bond Future	8.91	113.5719	114.7053	113.5719	0.00
04/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2875	2	3	2	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
04/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4400	5	4	5	0.00
04/08/2026	R038 On 05-August-27			Bond Future	8.96	115.7384	116.8937	115.7384	0.00
04/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4816	4	5	4	0.00
04/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3424	4	3	4	0.00
04/08/2026	R053 On 06-August-26			Bond Future	8.99	129.2265	130.7561	129.2265	4,383.00
04/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	31645	30	32	30	0.00
04/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0	0	0	0	0.00
04/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	1496	1	1	1	530.00
04/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	530.00
04/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	7169	6	7	6	0.00
04/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	0	0	0	0	530.00
04/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	4916	6	5	6	0.00
04/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	124	1	0	1	530.00
04/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	11745	13	12	13	0.00
04/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R053 On 05-November-26			Bond Future	9.03	125.7032	127.2601	125.7032	56,122.00
04/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	22635	21	23	21	0.00
04/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	151	0	0	0	0.00
04/08/2026	R053 On 04-February-27			Bond Future	9.07	128.0457	129.6316	128.0457	0.00
04/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	12055	11	12	11	0.00
04/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1697	2	2	2	0.00
04/08/2026	R053 On 06-May-27			Bond Future	9.10	124.6900	126.3065	124.6900	0.00
04/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4766	4	5	4	0.00
04/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	6898	8	7	8	0.00
04/08/2026	R053 On 05-August-27			Bond Future	9.13	127.0687	128.7165	127.0687	0.00
04/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	7467	7	7	7	0.00
04/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	5748	7	6	7	0.00
04/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
04/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	8	0	0	0	0.00
04/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	8	0	0	0	0.00
04/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	27	0	0	0	0.00
04/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	27	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
04/08/2026	R202 On 06-August-26			Bond Future	303.04	302.0418	303.0412	302.0418	220.00
04/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	24181	23	24	23	0.00
04/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R202 On 05-November-26			Bond Future	308.60	307.5788	308.5956	307.5788	732.00
04/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28136	27	28	27	0.00
04/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R202 On 04-February-27			Bond Future	308.81	307.7741	308.8111	307.7741	513.00
04/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14081	13	14	13	0.00
04/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R202 On 06-May-27			Bond Future	314.93	313.8704	314.9273	313.8704	0.00
04/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	7937	7	8	7	0.00
04/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R202 On 05-August-27			Bond Future	315.27	314.1962	315.2723	314.1962	0.00
04/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2302	1	2	1	0.00
04/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R209 On 06-August-26			Bond Future	8.49	86.9564	87.7203	86.9564	3,639.00
04/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	15054	14	15	14	0.00
04/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R209 On 05-November-26			Bond Future	8.53	85.3783	86.1558	85.3783	44,674.00
04/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9663	9	10	9	0.00
04/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	94	0	0	0	0.00
04/08/2026	R209 On 04-February-27			Bond Future	8.57	86.9694	87.7613	86.9694	0.00
04/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4862	4	5	4	0.00
04/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	1033	1	1	1	3,237.00
04/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3561	3	4	3	0.00
04/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1385	2	1	2	3,237.00
04/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4155	5	4	5	0.00
04/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	956	1	1	1	0.00
04/08/2026	R209 On 06-May-27			Bond Future	8.59	85.5200	86.3272	85.5200	0.00
04/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	2144	2	2	2	0.00
04/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1785	1	2	1	4,620.00
04/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	5224	5	5	5	0.00
04/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1303	2	1	2	4,620.00
04/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3722	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
04/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3172	4	3	4	0.00
04/08/2026	R209 On 05-August-27			Bond Future	8.63	87.1519	87.9748	87.1519	0.00
04/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3675	3	4	3	0.00
04/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2378	3	2	3	0.00
04/08/2026	R210 On 06-August-26			Bond Future	270.36	270.2912	270.3626	270.2912	174.00
04/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10523	10	11	10	0.00
04/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R210 On 05-November-26			Bond Future	271.72	271.6508	271.7230	271.6508	307.00
04/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18393	18	18	18	0.00
04/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R210 On 04-February-27			Bond Future	276.85	276.7782	276.8518	276.7782	300.00
04/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10822	11	11	11	0.00
04/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R210 On 06-May-27			Bond Future	278.66	278.5884	278.6629	278.5884	0.00
04/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7533	7	8	7	0.00
04/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R210 On 05-August-27			Bond Future	284.05	283.9704	284.0469	283.9704	0.00
04/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8037	8	8	8	0.00
04/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R213 On 06-August-26			Bond Future	7.84	99.4973	99.9611	99.4973	18,788.00
04/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6545	6	7	6	0.00
04/08/2026	R213 On 06-August-26	9.69	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R213 On 05-November-26			Bond Future	7.87	97.7468	98.2188	97.7468	31,078.00
04/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	3243	3	3	3	0.00
04/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	214	0	0	0	0.00
04/08/2026	R213 On 04-February-27			Bond Future	7.90	99.5683	100.0491	99.5683	33,457.00
04/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1710	1	2	1	0.00
04/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	918	1	1	1	0.00
04/08/2026	R213 On 06-May-27			Bond Future	7.90	97.9643	98.4542	97.9643	0.00
04/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	932	1	1	1	0.00
04/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4581	4	5	4	0.00
04/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1852	2	2	2	2,830.00
04/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	398	0	0	0	2,830.00
04/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1116	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2010	2	2	2	0.00
04/08/2026	R213 On 05-August-27			Bond Future	7.91	99.8341	100.3336	99.8341	0.00
04/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	2169	2	2	2	0.00
04/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1586	1	2	1	1,200.00
04/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2826	2	3	2	0.00
04/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	851	1	1	1	1,200.00
04/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1473	2	1	2	0.00
04/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1105	1	1	1	0.00
04/08/2026	R214 On 06-August-26			Bond Future	9.00	81.9356	82.8270	81.9356	9,850.00
04/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	17201	16	17	16	0.00
04/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R214 On 05-November-26			Bond Future	9.05	80.1211	81.0284	80.1211	23,868.00
04/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11785	11	12	11	0.00
04/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	108	0	0	0	0.00
04/08/2026	R214 On 04-February-27			Bond Future	9.10	81.6141	82.5384	81.6141	0.00
04/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	6224	6	6	6	0.00
04/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1077	1	1	1	0.00
04/08/2026	R214 On 06-May-27			Bond Future	9.13	79.9124	80.8546	79.9124	0.00
04/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2483	2	2	2	0.00
04/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4159	5	4	5	0.00
04/08/2026	R214 On 05-August-27			Bond Future	9.17	81.4376	82.3979	81.4376	0.00
04/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	4189	4	4	4	0.00
04/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3226	4	3	4	0.00
04/08/2026	R248 On 06-August-26			Bond Future	9.06	99.8325	100.9764	99.8325	61,632.00
04/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	24127	23	24	23	0.00
04/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	192	0	0	0	0.00
04/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	8037	7	8	7	0.00
04/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	1313	1	1	1	0.00
04/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	64	0	0	0	100.00
04/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0	0	0	0	1,762.00
04/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	769	2	1	2	1,762.00
04/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R248 On 05-November-26			Bond Future	9.11	97.2006	98.3649	97.2006	286,147.00
04/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	17246	16	17	16	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
04/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4959	4	5	4	0.00
04/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1485	2	1	2	400.00
04/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	106	0	0	0	0.00
04/08/2026	R248 On 04-February-27			Bond Future	9.15	99.0119	100.1980	99.0119	0.00
04/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	9302	8	9	8	0.00
04/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1244	2	1	2	0.00
04/08/2026	R248 On 06-May-27			Bond Future	9.18	96.5087	97.7178	96.5087	260.00
04/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3785	3	4	3	0.00
04/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	4967	6	5	6	0.00
04/08/2026	R248 On 05-August-27			Bond Future	9.22	98.3505	99.5828	98.3505	0.00
04/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5645	5	6	5	0.00
04/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4342	5	4	5	0.00
04/08/2026	R2R9 On 06-August-26			Bond Future	8.88	109.9332	111.0374	109.9332	8,547.00
04/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97918	97	98	97	0.00
04/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R2R9 On 05-November-26			Bond Future	8.93	106.9432	108.0672	106.9432	6,955.00
04/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97097	96	97	96	0.00
04/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R2R9 On 04-February-27			Bond Future	8.98	108.9361	110.0810	108.9361	0.00
04/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7690	7	8	7	0.00
04/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1062	1	1	1	0.00
04/08/2026	R2R9 On 06-May-27			Bond Future	9.02	106.0887	107.2558	106.0887	0.00
04/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2958	2	3	2	0.00
04/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3338	3	3	3	250.00
04/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6527	6	7	6	0.00
04/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	1999	2	2	2	250.00
04/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3931	5	4	5	0.00
04/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4387	5	4	5	0.00
04/08/2026	R2R9 On 05-August-27			Bond Future	9.07	108.1126	109.3022	108.1126	0.00
04/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4864	4	5	4	0.00
04/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3230	3	3	3	910.00
04/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3491	3	3	3	180.00
04/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6093	5	6	5	0.00
04/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6832	6	7	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
04/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2439	3	2	3	180.00
04/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4734	5	5	5	0.00
04/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2751	3	3	3	910.00
04/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5075	6	5	6	0.00
04/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3453	4	3	4	0.00
04/08/2026	R4R2 On 06-August-26			Bond Future	9.05	111.3714	112.5600	111.3714	4,560.00
04/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99143	98	99	98	0.00
04/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R4R2 On 05-November-26			Bond Future	9.10	108.2814	109.4913	108.2814	4,116.00
04/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98269	97	98	97	0.00
04/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
04/08/2026	R4R2 On 04-February-27			Bond Future	9.15	110.2993	111.5317	110.2993	0.00
04/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9088	8	9	8	0.00
04/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1165	1	1	1	0.00
04/08/2026	R4R2 On 06-May-27			Bond Future	9.19	107.3525	108.6088	107.3525	0.00
04/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3377	3	3	3	0.00
04/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5013	6	5	6	0.00
04/08/2026	R4R2 On 05-August-27			Bond Future	9.24	109.4004	110.6810	109.4004	0.00
04/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5607	5	6	5	0.00
04/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3957	5	4	5	0.00
04/08/2026	RR87 On 06-August-26			Bond Future	7.15	100.9020	100.9089	100.9020	0.00
04/08/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
04/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	221	0	0	0	0.00
04/08/2026	RR87 On 05-November-26			Bond Future	6.64	102.7268	102.7337	102.7268	0.00
04/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
04/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	157	0	0	0	0.00
04/08/2026	RR88 On 06-August-26			Bond Future	7.36	104.6346	104.6591	104.6346	0.00
04/08/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
04/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	688	1	1	1	0.00
04/08/2026	RR88 On 05-November-26			Bond Future	7.35	105.9033	105.9295	105.9033	0.00
04/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	28	0	0	0	0.00
04/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	696	1	1	1	0.00
04/08/2026	RR88 On 04-February-27			Bond Future	7.29	104.0363	104.0638	104.0363	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
04/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	561	1	1	1	0.00
04/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	147	0	0	0	0.00
04/08/2026	RR88 On 06-May-27			Bond Future	7.02	106.0741	106.1019	106.0741	0.00
04/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	619	1	1	1	0.00
04/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	98	0	0	0	0.00
04/08/2026	RR88 On 05-August-27			Bond Future	6.53	102.7920	102.8205	102.7920	0.00
04/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	592	1	1	1	0.00
04/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	37	0	0	0	0.00
04/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00