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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/03/2026 TO: 13/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	2029 On 07-May-26			Bond Future	146.43	146.4748	146.4257	146.4748	4,468.00
13/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4606	5	5	5	0.00
13/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2029 On 06-August-26			Bond Future	149.11	149.1160	149.1111	149.1160	0.00
13/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5011	5	5	5	0.00
13/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2029 On 05-November-26			Bond Future	150.36	150.2815	150.3559	150.2815	0.00
13/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2796	3	3	3	0.00
13/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2029 On 04-February-27			Bond Future	153.09	152.9521	153.0872	152.9521	0.00
13/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3367	3	3	3	0.00
13/03/2026	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
13/03/2026	2029 On 06-May-27			Bond Future	154.30	154.0943	154.2966	154.0943	0.00
13/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	977	1	1	1	0.00
13/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2030 On 07-May-26			Bond Future	8.25	102.2467	101.4219	102.2467	142,902.00
13/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3516	4	4	4	0.00
13/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
13/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	40	0	0	0	1,000.00
13/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	149	0	0	0	0.00
13/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1194	1	1	1	1,000.00
13/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1755	1	2	1	0.00
13/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3332	3	3	3	0.00
13/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	22	0	0	0	0.00
13/03/2026	2030 On 06-August-26			Bond Future	8.34	100.0559	99.2474	100.0559	31,545.00
13/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2777	3	3	3	0.00
13/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	139	0	0	0	1,000.00
13/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	455	1	0	1	0.00
13/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9	0	0	0	1,000.00
13/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2015	1	2	1	0.00
13/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1285	1	1	1	1,000.00
13/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3405	3	3	3	0.00
13/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	233	0	0	0	0.00
13/03/2026	2030 On 05-November-26			Bond Future	8.42	101.8050	101.0365	101.8050	0.00
13/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1004	1	1	1	0.00
13/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1083	1	1	1	0.00
13/03/2026	2030 On 04-February-27			Bond Future	8.52	99.5833	98.8411	99.5833	0.00
13/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	328	0	0	0	0.00
13/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2152	2	2	2	0.00
13/03/2026	2030 On 06-May-27			Bond Future	8.68	101.2777	100.5658	101.2777	0.00
13/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	46	0	0	0	0.00
13/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3447	3	3	3	0.00
13/03/2026	2031 On 07-May-26			Bond Future	114.82	114.8694	114.8152	114.8694	1,798.00
13/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1025	1	1	1	0.00
13/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	50	0	0	0	0.00
13/03/2026	2031 On 06-August-26			Bond Future	114.51	114.5280	114.5076	114.5280	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	933	1	1	1	0.00
13/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	235	0	0	0	0.00
13/03/2026	2031 On 05-November-26			Bond Future	116.60	116.5571	116.5982	116.5571	0.00
13/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	5108	5	5	5	0.00
13/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2031 On 04-February-27			Bond Future	116.26	116.1749	116.2615	116.1749	0.00
13/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	740	1	1	1	0.00
13/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	659	1	1	1	0.00
13/03/2026	2031 On 06-May-27			Bond Future	118.32	118.1801	118.3185	118.1801	0.00
13/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1675	1	2	1	0.00
13/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	226	0	0	0	0.00
13/03/2026	2032 On 07-May-26			Bond Future	8.63	100.3334	99.1904	100.3334	166,466.00
13/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6497	8	6	8	0.00
13/03/2026	2032 On 07-May-26		Call	Bond Future	534.41	0.9667	0.5344	0.9667	0.00
13/03/2026	2032 On 07-May-26		Put	Bond Future	1344.06	0.6334	1.3441	0.6334	0.00
13/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
13/03/2026	2032 On 06-August-26			Bond Future	8.71	102.1178	100.9850	102.1178	230.00
13/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	6002	7	6	7	0.00
13/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	135	0	0	0	0.00
13/03/2026	2032 On 05-November-26			Bond Future	8.79	99.7453	98.6464	99.7453	0.00
13/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2516	3	3	3	0.00
13/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	980	1	1	1	0.00
13/03/2026	2032 On 04-February-27			Bond Future	8.88	101.4939	100.4148	101.4939	0.00
13/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	916	1	1	1	0.00
13/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2533	2	3	2	0.00
13/03/2026	2032 On 06-May-27			Bond Future	9.00	99.0653	98.0106	99.0653	0.00
13/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	192	0	0	0	0.00
13/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4892	4	5	4	0.00
13/03/2026	2033 On 07-May-26			Bond Future	142.80	142.9874	142.8001	142.9874	7,827.00
13/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7640	8	8	8	0.00
13/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2033 On 06-August-26			Bond Future	145.42	145.5658	145.4190	145.5658	0.00
13/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	11169	11	11	11	0.00
13/03/2026	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
13/03/2026	2033 On 05-November-26			Bond Future	146.49	146.5664	146.4943	146.5664	0.00
13/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9234	9	9	9	0.00
13/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2033 On 04-February-27			Bond Future	149.16	149.1710	149.1554	149.1710	0.00
13/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6445	6	6	6	0.00
13/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2033 On 06-May-27			Bond Future	150.19	150.1429	150.1900	150.1429	0.00
13/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
13/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1020	1	1	1	0.00
13/03/2026	2037 On 07-May-26			Bond Future	9.23	99.0374	97.4615	99.0374	216,696.00
13/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12380	14	12	14	0.00
13/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17914	19	18	19	0.00
13/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10362	12	10	12	142.00
13/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2221	3	2	3	1,500.00
13/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5303	7	5	7	0.00
13/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	448	1	0	1	1,500.00
13/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	535	0	1	0	0.00
13/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1941	1	2	1	0.00
13/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	94	0	0	0	1,500.00
13/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
13/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	4	0	0	0	0.00
13/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
13/03/2026	2037 On 06-August-26			Bond Future	9.30	96.5389	94.9649	96.5389	230.00
13/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13793	15	14	15	0.00
13/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11681	13	12	13	0.00
13/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8551	10	9	10	0.00
13/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4990	6	5	6	2,541.00
13/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	202	0	0	0	2,541.00
13/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	578	0	1	0	0.00
13/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	48	0	0	0	2,541.00
13/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	15	0	0	0	0.00
13/03/2026	2037 On 05-November-26			Bond Future	9.37	98.2265	96.6767	98.2265	0.00
13/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7892	9	8	9	0.00
13/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8931	10	9	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
13/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5962	7	6	7	0.00
13/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2545	3	3	3	4,490.00
13/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	802	0	1	0	4,490.00
13/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1997	1	2	1	0.00
13/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	388	0	0	0	4,490.00
13/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	513	0	1	0	0.00
13/03/2026	2037 On 04-February-27			Bond Future	9.45	95.6915	94.1526	95.6915	0.00
13/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2622	4	3	4	0.00
13/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3814	5	4	5	0.00
13/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1923	3	2	3	0.00
13/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	211	0	0	0	4,490.00
13/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2787	2	3	2	4,490.00
13/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6665	5	7	5	0.00
13/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1651	1	2	1	4,490.00
13/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2259	2	2	2	0.00
13/03/2026	2037 On 06-May-27			Bond Future	9.55	97.3192	95.7949	97.3192	0.00
13/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	406	1	0	1	0.00
13/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6417	5	6	5	0.00
13/03/2026	2038 On 07-May-26			Bond Future	158.45	159.2580	158.4547	159.2580	4,978.00
13/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	13925	15	14	15	0.00
13/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2038 On 06-August-26			Bond Future	159.17	159.9391	159.1696	159.9391	0.00
13/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	14450	15	14	15	0.00
13/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2038 On 05-November-26			Bond Future	162.08	162.7730	162.0756	162.7730	0.00
13/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	15766	16	16	16	0.00
13/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2038 On 04-February-27			Bond Future	162.79	163.4382	162.7913	163.4382	0.00
13/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	8961	10	9	10	0.00
13/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2038 On 06-May-27			Bond Future	165.67	166.2608	165.6731	166.2608	0.00
13/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
13/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	427	0	0	0	0.00
13/03/2026	2040 On 07-May-26			Bond Future	9.33	101.1636	99.9294	101.1636	59,392.00

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13/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15503	17	16	17	0.00
13/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20308	22	20	22	0.00
13/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18626	20	19	20	0.00
13/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17567	19	18	19	0.00
13/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	12198	13	12	13	0.00
13/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15795	17	16	17	0.00
13/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9551	11	10	11	1,460.00
13/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	13	0	0	0	27,500.00
13/03/2026	2040 On 07-May-26		Call	Bond Future	1274.62	1.9136	1.2746	1.9136	0.00
13/03/2026	2040 On 07-May-26		Put	Bond Future	1345.22	0.7500	1.3452	0.7500	0.00
13/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5351	4	5	4	0.00
13/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
13/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	18	0	0	0	0.00
13/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	4	0	0	0	0.00
13/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
13/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2040 On 06-August-26			Bond Future	9.41	98.4523	97.2268	98.4523	47,386.00
13/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17799	19	18	19	0.00
13/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	6	0	0	0	0.00
13/03/2026	2040 On 05-November-26			Bond Future	9.47	100.1733	98.9794	100.1733	0.00
13/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	11025	12	11	12	0.00
13/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	12187	13	12	13	0.00
13/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8798	10	9	10	0.00
13/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4594	5	5	5	2,300.00
13/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	592	0	1	0	2,300.00
13/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1456	1	1	1	0.00
13/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	256	0	0	0	2,300.00
13/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	371	0	0	0	0.00
13/03/2026	2040 On 04-February-27			Bond Future	9.54	97.4219	96.2461	97.4219	0.00
13/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4507	5	5	5	0.00
13/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	493	1	0	1	2,300.00
13/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5737	7	6	7	0.00
13/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3273	4	3	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
13/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2352	2	2	2	2,300.00
13/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6150	5	6	5	0.00
13/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1381	1	1	1	2,300.00
13/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1778	2	2	2	0.00
13/03/2026	2040 On 06-May-27			Bond Future	9.63	99.0788	97.9248	99.0788	0.00
13/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	762	1	1	1	0.00
13/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6203	6	6	6	0.00
13/03/2026	2043 On 07-May-26			Bond Future	122.56	124.8436	122.5647	124.8436	0.00
13/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	10865	13	11	13	0.00
13/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2043 On 06-August-26			Bond Future	121.97	124.2528	121.9698	124.2528	3,416.00
13/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11090	13	11	13	0.00
13/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
13/03/2026	2043 On 05-November-26			Bond Future	124.20	126.4540	124.1967	126.4540	0.00
13/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11360	14	11	14	0.00
13/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	3	0	0	0	0.00
13/03/2026	2043 On 04-February-27			Bond Future	123.56	125.8111	123.5612	125.8111	0.00
13/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6169	8	6	8	0.00
13/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	238	0	0	0	0.00
13/03/2026	2043 On 06-May-27			Bond Future	125.75	127.9822	125.7470	127.9822	0.00
13/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1413	2	1	2	0.00
13/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3146	2	3	2	0.00
13/03/2026	2044 On 07-May-26			Bond Future	9.39	98.0735	96.9390	98.0735	143,524.00
13/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16987	18	17	18	0.00
13/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	5036	6	5	6	0.00
13/03/2026	2044 On 07-May-26		Call	Bond Future	407.49	0.6283	0.4075	0.6283	0.00
13/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	230	0	0	0	15,000.00
13/03/2026	2044 On 07-May-26		Put	Bond Future	3468.51	2.5549	3.4685	2.5549	0.00
13/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2044 On 06-August-26			Bond Future	9.46	95.4325	94.3076	95.4325	4,100.00
13/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19983	21	20	21	0.00
13/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1341	2	1	2	0.00
13/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	794	1	1	1	0.00
13/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3721	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1381	1	1	1	14,500.00
13/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4585	3	5	3	7,000.00
13/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3021	2	3	2	7,000.00
13/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	5	0	0	0	0.00
13/03/2026	2044 On 05-November-26			Bond Future	9.51	97.1007	96.0076	97.1007	0.00
13/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13313	14	13	14	0.00
13/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	279	0	0	0	0.00
13/03/2026	2044 On 04-February-27			Bond Future	9.58	94.4207	93.3462	94.4207	0.00
13/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6172	7	6	7	0.00
13/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1595	1	2	1	0.00
13/03/2026	2044 On 06-May-27			Bond Future	9.65	96.0266	94.9744	96.0266	0.00
13/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1274	2	1	2	0.00
13/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5882	5	6	5	0.00
13/03/2026	2046 On 07-May-26			Bond Future	139.01	139.8468	139.0143	139.8468	18,662.00
13/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	14064	15	14	15	0.00
13/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2046 On 06-August-26			Bond Future	141.56	142.3685	141.5638	142.3685	0.00
13/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	19184	20	19	20	0.00
13/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2046 On 05-November-26			Bond Future	141.83	142.5708	141.8269	142.5708	0.00
13/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	16347	17	16	17	0.00
13/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2046 On 04-February-27			Bond Future	144.40	145.1038	144.4027	145.1038	0.00
13/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	13313	14	13	14	0.00
13/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2046 On 06-May-27			Bond Future	144.60	145.2522	144.5994	145.2522	0.00
13/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
13/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	4391	4	4	4	0.00
13/03/2026	2050 On 07-May-26			Bond Future	143.90	143.4224	143.9034	143.4224	17,225.00
13/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	19833	19	20	19	0.00
13/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2050 On 06-August-26			Bond Future	144.10	143.5686	144.1022	143.5686	0.00
13/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	20832	20	21	20	0.00
13/03/2026	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
13/03/2026	2050 On 05-November-26			Bond Future	146.73	146.1124	146.7329	146.1124	0.00
13/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	22893	22	23	22	0.00
13/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2050 On 04-February-27			Bond Future	146.92	146.2277	146.9160	146.2277	0.00
13/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	14526	14	15	14	0.00
13/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
13/03/2026	2050 On 06-May-27			Bond Future	149.52	148.7530	149.5166	148.7530	0.00
13/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
13/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	943	2	1	2	0.00
13/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	AL37 On 07-May-26			Index Future	1248.41	1260.6100	1248.4130	1260.6100	0.00
13/03/2026	AL37 On 06-August-26			Index Future	1270.76	1282.7880	1270.7580	1282.7880	0.00
13/03/2026	AL37 On 05-November-26			Index Future	1293.91	1305.4680	1293.9080	1305.4680	0.00
13/03/2026	AL37 On 04-February-27			Index Future	1317.12	1328.3750	1317.1240	1328.3750	0.00
13/03/2026	AL37 On 06-May-27			Index Future	1340.18	1351.0500	1340.1750	1351.0500	0.00
13/03/2026	AL7T On 07-May-26			Index Future	1601.38	1624.4170	1601.3760	1624.4170	0.00
13/03/2026	AL7T On 06-August-26			Index Future	1630.04	1652.9960	1630.0380	1652.9960	0.00
13/03/2026	AL7T On 05-November-26			Index Future	1659.74	1682.2210	1659.7350	1682.2210	0.00
13/03/2026	AL7T On 04-February-27			Index Future	1689.51	1711.7390	1689.5140	1711.7390	0.00
13/03/2026	AL7T On 06-May-27			Index Future	1719.08	1740.9580	1719.0820	1740.9580	0.00
13/03/2026	ALBI On 07-May-26			Index Future	1363.90	1380.1450	1363.8990	1380.1450	74.00
13/03/2026	ALBI On 06-August-26			Index Future	1388.31	1404.4260	1388.3110	1404.4260	0.00
13/03/2026	ALBI On 05-November-26			Index Future	1413.60	1429.2560	1413.6030	1429.2560	0.00
13/03/2026	ALBI On 04-February-27			Index Future	1438.97	1454.3360	1438.9660	1454.3360	0.00
13/03/2026	ALBI On 06-May-27			Index Future	1464.15	1479.1610	1464.1500	1479.1610	0.00
13/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	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
13/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	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
13/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	ES33 On 07-May-26			Bond Future	9.37	92.5040	91.3912	92.5040	0.00
13/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10511	12	11	12	0.00
13/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES33 On 06-August-26			Bond Future	9.46	94.1721	93.0672	94.1721	0.00
13/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11199	12	11	12	0.00
13/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES33 On 05-November-26			Bond Future	9.56	92.0490	90.9738	92.0490	0.00
13/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5645	7	6	7	0.00
13/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES33 On 04-February-27			Bond Future	9.67	93.6838	92.6254	93.6838	0.00
13/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	129	1	0	1	0.00
13/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES33 On 06-May-27			Bond Future	9.80	91.5085	90.4710	91.5085	0.00
13/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
13/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4454	3	4	3	0.00
13/03/2026	ES42 On 07-May-26			Bond Future	9.72	91.7357	90.5914	91.7357	0.00
13/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15950	17	16	17	0.00
13/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES42 On 06-August-26			Bond Future	9.79	93.3897	92.2529	93.3897	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
13/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17779	19	18	19	0.00
13/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES42 On 05-November-26			Bond Future	9.86	90.7809	89.6734	90.7809	0.00
13/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11709	13	12	13	0.00
13/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES42 On 04-February-27			Bond Future	9.94	92.3923	91.3007	92.3923	0.00
13/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2441	4	2	4	0.00
13/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
13/03/2026	ES42 On 06-May-27			Bond Future	10.03	89.7226	88.6514	89.7226	0.00
13/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
13/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5091	4	5	4	0.00
13/03/2026	GOVI On 07-May-26			GOVI	1337.26	1353.5970	1337.2560	1353.5970	594.00
13/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1602560	177	160	177	0.00
13/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/03/2026	GOVI On 06-August-26			GOVI	1361.19	1377.4110	1361.1910	1377.4110	0.00
13/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1721910	188	172	188	0.00
13/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/03/2026	GOVI On 05-November-26			GOVI	1385.99	1401.7630	1385.9900	1401.7630	0.00
13/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1089900	125	109	125	0.00
13/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
13/03/2026	GOVI On 04-February-27			GOVI	1410.86	1426.3610	1410.8570	1426.3610	0.00
13/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	418570	57	42	57	0.00
13/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
13/03/2026	GOVI On 06-May-27			GOVI	1435.55	1450.7080	1435.5490	1450.7080	0.00
13/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	85490	24	9	24	0.00
13/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
13/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2026	I258 On 07-May-26			Bond Future	131.27	133.2817	131.2683	133.2817	0.00
13/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17538	20	18	20	0.00
13/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
13/03/2026	I258 On 06-August-26			Bond Future	130.83	132.8430	130.8332	132.8430	0.00
13/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17883	20	18	20	0.00
13/03/2026	I258 On 06-August-26	112.95	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
13/03/2026	I258 On 05-November-26			Bond Future	133.22	135.1965	133.2217	135.1965	0.00
13/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18274	20	18	20	0.00
13/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	3	0	0	0	0.00
13/03/2026	I258 On 04-February-27			Bond Future	132.75	134.7089	132.7501	134.7089	0.00
13/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13936	16	14	16	0.00
13/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	85	0	0	0	0.00
13/03/2026	I258 On 06-May-27			Bond Future	135.10	137.0338	135.0988	137.0338	0.00
13/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3639	5	4	5	0.00
13/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3320	2	3	2	0.00
13/03/2026	IGOV On 07-May-26			Index Future	438.74	439.5950	438.7370	439.5950	253.00
13/03/2026	IGOV On 06-August-26			Index Future	446.70	447.4360	446.6970	447.4360	0.00
13/03/2026	IGOV On 05-November-26			Index Future	454.94	455.4520	454.9400	455.4520	0.00
13/03/2026	IGOV On 04-February-27			Index Future	463.21	463.5470	463.2050	463.5470	0.00
13/03/2026	IGOV On 06-May-27			Index Future	471.41	471.5620	471.4140	471.5620	0.00
13/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/03/2026	R033 On 07-May-26			Bond Future	8.73	108.9324	107.5850	108.9324	9,512.00
13/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8350	10	8	10	0.00
13/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	53	0	0	0	0.00
13/03/2026	R033 On 06-August-26			Bond Future	8.81	110.8697	109.5316	110.8697	223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7637	9	8	9	0.00
13/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	560	0	1	0	0.00
13/03/2026	R033 On 05-November-26			Bond Future	8.88	107.7682	106.4648	107.7682	0.00
13/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3998	5	4	5	0.00
13/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1810	1	2	1	0.00
13/03/2026	R033 On 04-February-27			Bond Future	8.97	109.6573	108.3732	109.6573	0.00
13/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2171	3	2	3	0.00
13/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3729	3	4	3	0.00
13/03/2026	R033 On 06-May-27			Bond Future	9.08	106.4854	105.2255	106.4854	0.00
13/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	764	1	1	1	0.00
13/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6232	5	6	5	0.00
13/03/2026	R035 On 07-May-26			Bond Future	8.92	102.7837	101.4521	102.7837	105,977.00
13/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10793	12	11	12	0.00
13/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9755	11	10	11	0.00
13/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7101	8	7	8	0.00
13/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4412	6	4	6	200.00
13/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	10016	11	10	11	0.00
13/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4306	6	4	6	250.00
13/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7370	9	7	9	0.00
13/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4678	6	5	6	350.00
13/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9650	11	10	11	0.00
13/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6993	8	7	8	0.00
13/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	26	0	0	0	0.00
13/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	175	0	0	0	0.00
13/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	21	0	0	0	1,000.00
13/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	612	1	1	1	1,000.00
13/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2106	3	2	3	0.00
13/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	459	0	0	0	1,000.00
13/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1411	1	1	1	0.00
13/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3913	3	4	3	0.00
13/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2443	1	2	1	16,000.00
13/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3791	3	4	3	16,000.00
13/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	24	0	0	0	250.00
13/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	119	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
13/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	4	0	0	0	250.00
13/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	19	0	0	0	350.00
13/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	95	0	0	0	0.00
13/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	3	0	0	0	350.00
13/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	22	0	0	0	200.00
13/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	112	0	0	0	0.00
13/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	3	0	0	0	200.00
13/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
13/03/2026	R035 On 06-August-26			Bond Future	8.99	104.6118	103.2877	104.6118	100.00
13/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11240	13	11	13	0.00
13/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4646	6	5	6	0.00
13/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2443	3	2	3	250.00
13/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	7087	8	7	8	0.00
13/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	5	0	0	0	5,000.00
13/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	16	0	0	0	0.00
13/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	191	0	0	0	0.00
13/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	21	0	0	0	5,000.00
13/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	791	1	1	1	350.00
13/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	149	0	0	0	1,000.00
13/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	991	2	1	2	1,000.00
13/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3150	4	3	4	0.00
13/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4599	6	5	6	0.00
13/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2403	3	2	3	0.00
13/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2095	3	2	3	200.00
13/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4225	5	4	5	0.00
13/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6640	8	7	8	0.00
13/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	254	0	0	0	200.00
13/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	575	0	1	0	200.00
13/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1286	1	1	1	0.00
13/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1132	1	1	1	350.00
13/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2454	2	2	2	0.00
13/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	504	0	1	0	350.00
13/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	849	1	1	1	1,000.00
13/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2178	1	2	1	0.00
13/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4366	3	4	3	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
13/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4100	3	4	3	5,000.00
13/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6366	5	6	5	0.00
13/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6679	5	7	5	0.00
13/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	7951	7	8	7	0.00
13/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	220	0	0	0	250.00
13/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	495	0	0	0	250.00
13/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1114	1	1	1	0.00
13/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	33	0	0	0	0.00
13/03/2026	R035 On 05-November-26			Bond Future	9.06	101.9419	100.6488	101.9419	0.00
13/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5947	7	6	7	0.00
13/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1218	2	1	2	200.00
13/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4914	6	5	6	0.00
13/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2848	4	3	4	0.00
13/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1707	2	2	2	0.00
13/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	518	1	1	1	0.00
13/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	72	0	0	0	600.00
13/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	3968	3	4	3	600.00
13/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6564	5	7	5	0.00
13/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2228	2	2	2	600.00
13/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1494	1	1	1	200.00
13/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2722	2	3	2	0.00
13/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	806	1	1	1	200.00
13/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	607	0	1	0	0.00
13/03/2026	R035 On 04-February-27			Bond Future	9.14	103.7293	102.4535	103.7293	0.00
13/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1920	2	2	2	0.00
13/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	45	0	0	0	3,000.00
13/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	291	0	0	0	3,000.00
13/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1446	2	1	2	0.00
13/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3097	2	3	2	3,000.00
13/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5722	5	6	5	0.00
13/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8511	7	9	7	0.00
13/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2612	2	3	2	0.00
13/03/2026	R035 On 06-May-27			Bond Future	9.23	100.9969	99.7423	100.9969	0.00
13/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	352	1	0	1	0.00
13/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5869	5	6	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
13/03/2026	R038 On 07-May-26			Bond Future	9.31	114.0967	112.3610	114.0967	4,388.00
13/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14512	16	15	16	0.00
13/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	1	0	0	0	0.00
13/03/2026	R038 On 06-August-26			Bond Future	9.38	116.1260	114.3940	116.1260	0.00
13/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16060	18	16	18	0.00
13/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	23	0	0	0	0.00
13/03/2026	R038 On 05-November-26			Bond Future	9.46	112.6754	110.9739	112.6754	0.00
13/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9218	11	9	11	0.00
13/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	450	0	0	0	0.00
13/03/2026	R038 On 04-February-27			Bond Future	9.54	114.6503	112.9630	114.6503	0.00
13/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3147	4	3	4	0.00
13/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2709	2	3	2	0.00
13/03/2026	R038 On 06-May-27			Bond Future	9.63	111.1223	109.4542	111.1223	0.00
13/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	483	1	0	1	0.00
13/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7259	6	7	6	0.00
13/03/2026	R053 On 07-May-26			Bond Future	9.26	126.2675	124.5734	126.2675	77,716.00
13/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23799	25	24	25	0.00
13/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R053 On 06-August-26			Bond Future	9.32	128.5132	126.8274	128.5132	0.00
13/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27725	29	28	29	0.00
13/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	14	0	0	0	530.00
13/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	221	0	0	0	0.00
13/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	2010	2	2	2	530.00
13/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	5139	6	5	6	0.00
13/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1898	1	2	1	530.00
13/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4567	3	5	3	530.00
13/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9065	8	9	8	0.00
13/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15688	14	16	14	0.00
13/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	9	0	0	0	0.00
13/03/2026	R053 On 05-November-26			Bond Future	9.37	124.9012	123.2532	124.9012	0.00
13/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18886	20	19	20	0.00
13/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	408	0	0	0	0.00
13/03/2026	R053 On 04-February-27			Bond Future	9.42	127.0905	125.4626	127.0905	0.00
13/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8682	10	9	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
13/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2493	2	2	2	0.00
13/03/2026	R053 On 06-May-27			Bond Future	9.48	123.3966	121.7941	123.3966	0.00
13/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1942	3	2	3	0.00
13/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8586	8	9	8	0.00
13/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
13/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	61	0	0	0	0.00
13/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	61	0	0	0	0.00
13/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
13/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	68	0	0	0	0.00
13/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	68	0	0	0	0.00
13/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
13/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
13/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
13/03/2026	R202 On 07-May-26			Bond Future	298.97	298.9858	298.9749	298.9858	772.00
13/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21425	21	21	21	0.00
13/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R202 On 06-August-26			Bond Future	299.06	298.9825	299.0622	298.9825	253.00
13/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20202	20	20	20	0.00
13/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R202 On 05-November-26			Bond Future	304.52	304.2801	304.5223	304.2801	0.00
13/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24062	24	24	24	0.00
13/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R202 On 04-February-27			Bond Future	304.57	304.2024	304.5657	304.2024	0.00
13/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9836	9	10	9	0.00
13/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R202 On 06-May-27			Bond Future	309.96	309.4562	309.9572	309.4562	0.00
13/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2967	2	3	2	0.00
13/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R209 On 07-May-26			Bond Future	9.06	83.9136	82.6290	83.9136	45,540.00
13/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10460	12	10	12	0.00
13/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
13/03/2026	R209 On 06-August-26			Bond Future	9.12	85.4060	84.1240	85.4060	770.00
13/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11475	13	11	13	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
13/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	18	0	0	0	0.00
13/03/2026	R209 On 05-November-26			Bond Future	9.19	83.7494	82.4897	83.7494	0.00
13/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6347	7	6	7	0.00
13/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	444	0	0	0	0.00
13/03/2026	R209 On 04-February-27			Bond Future	9.26	85.2177	83.9686	85.2177	0.00
13/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2198	3	2	3	0.00
13/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1291	2	1	2	0.00
13/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	94	0	0	0	3,237.00
13/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2907	2	3	2	3,237.00
13/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7010	6	7	6	0.00
13/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2085	2	2	2	0.00
13/03/2026	R209 On 06-May-27			Bond Future	9.34	83.5200	82.2854	83.5200	0.00
13/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	402	1	0	1	0.00
13/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	254	0	0	0	4,620.00
13/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2307	3	2	3	0.00
13/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2428	2	2	2	4,620.00
13/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6233	5	6	5	0.00
13/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5472	5	5	5	0.00
13/03/2026	R210 On 07-May-26			Bond Future	260.30	260.4154	260.3015	260.4154	1,096.00
13/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4901	5	5	5	0.00
13/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R210 On 06-August-26			Bond Future	265.08	265.1112	265.0753	265.1112	0.00
13/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5235	5	5	5	0.00
13/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R210 On 05-November-26			Bond Future	266.40	266.2911	266.3954	266.2911	0.00
13/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13065	13	13	13	0.00
13/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R210 On 04-February-27			Bond Future	271.23	271.0229	271.2341	271.0229	0.00
13/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5204	5	5	5	0.00
13/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R210 On 06-May-27			Bond Future	272.46	272.1303	272.4596	272.1303	0.00
13/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1330	1	1	1	0.00
13/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R213 On 07-May-26			Bond Future	8.46	96.6551	95.6984	96.6551	89,839.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4868	6	5	6	0.00
13/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	14	0	0	0	0.00
13/03/2026	R213 On 06-August-26			Bond Future	8.54	98.3742	97.4298	98.3742	0.00
13/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4193	5	4	5	0.00
13/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	179	0	0	0	0.00
13/03/2026	R213 On 05-November-26			Bond Future	8.62	96.5457	95.6362	96.5457	0.00
13/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1551	2	2	2	0.00
13/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1104	1	1	1	0.00
13/03/2026	R213 On 04-February-27			Bond Future	8.72	98.2388	97.3511	98.2388	0.00
13/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	543	1	1	1	0.00
13/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2449	2	2	2	0.00
13/03/2026	R213 On 06-May-27			Bond Future	8.84	96.3640	95.5023	96.3640	0.00
13/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	102	0	0	0	0.00
13/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	470	1	0	1	2,830.00
13/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2296	3	2	3	0.00
13/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1065	1	1	1	2,830.00
13/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2686	2	3	2	0.00
13/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4132	3	4	3	0.00
13/03/2026	R214 On 07-May-26			Bond Future	9.31	79.9520	78.9282	79.9520	38,626.00
13/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12985	14	13	14	0.00
13/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R214 On 06-August-26			Bond Future	9.37	81.3740	80.3562	81.3740	0.00
13/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14740	16	15	16	0.00
13/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	10	0	0	0	0.00
13/03/2026	R214 On 05-November-26			Bond Future	9.43	79.5017	78.5084	79.5017	0.00
13/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9501	10	10	10	0.00
13/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	344	0	0	0	0.00
13/03/2026	R214 On 04-February-27			Bond Future	9.50	80.8957	79.9161	80.8957	0.00
13/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4196	5	4	5	0.00
13/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1671	1	2	1	0.00
13/03/2026	R214 On 06-May-27			Bond Future	9.57	78.9786	78.0158	78.9786	0.00
13/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	755	1	1	1	0.00
13/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5269	5	5	5	0.00
13/03/2026	R248 On 07-May-26			Bond Future	9.35	97.3539	96.1329	97.3539	289,924.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17653	19	18	19	0.00
13/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
13/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	21	0	0	0	1,620.00
13/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	725	1	1	1	0.00
13/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	759	1	1	1	0.00
13/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2226	1	2	1	0.00
13/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2283	2	2	2	0.00
13/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6086	5	6	5	0.00
13/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10083	9	10	9	0.00
13/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R248 On 06-August-26			Bond Future	9.41	99.0853	97.8722	99.0853	0.00
13/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	21029	22	21	22	0.00
13/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1192	2	1	2	0.00
13/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5853	7	6	7	0.00
13/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	920	1	1	1	1,762.00
13/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4873	4	5	4	1,762.00
13/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	6	0	0	0	0.00
13/03/2026	R248 On 05-November-26			Bond Future	9.46	96.3821	95.1992	96.3821	0.00
13/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14274	15	14	15	0.00
13/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	299	0	0	0	0.00
13/03/2026	R248 On 04-February-27			Bond Future	9.53	98.0720	96.9059	98.0720	0.00
13/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6499	8	6	8	0.00
13/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1733	2	2	2	0.00
13/03/2026	R248 On 06-May-27			Bond Future	9.59	95.3065	94.1611	95.3065	0.00
13/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1435	2	1	2	0.00
13/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6173	6	6	6	0.00
13/03/2026	R2R9 On 07-May-26			Bond Future	9.39	106.4073	104.6897	106.4073	0.00
13/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93840	96	94	96	0.00
13/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R2R9 On 06-August-26			Bond Future	9.46	108.2997	106.5839	108.2997	0.00
13/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93464	95	93	95	0.00
13/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R2R9 On 05-November-26			Bond Future	9.54	105.2164	103.5270	105.2164	0.00
13/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92557	94	93	94	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
13/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R2R9 On 04-February-27			Bond Future	9.62	107.0606	105.3827	107.0606	0.00
13/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3574	5	4	5	0.00
13/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1644	1	2	1	0.00
13/03/2026	R2R9 On 06-May-27			Bond Future	9.71	103.9074	102.2457	103.9074	0.00
13/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	741	1	1	1	0.00
13/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7181	6	7	6	0.00
13/03/2026	R4R2 On 07-May-26			Bond Future	9.37	108.6240	107.3512	108.6240	4,279.00
13/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96262	98	96	98	0.00
13/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R4R2 On 06-August-26			Bond Future	9.43	110.5558	109.2936	110.5558	0.00
13/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95876	97	96	97	0.00
13/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R4R2 On 05-November-26			Bond Future	9.50	107.3859	106.1595	107.3859	0.00
13/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94937	96	95	96	0.00
13/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
13/03/2026	R4R2 On 04-February-27			Bond Future	9.57	109.2682	108.0625	109.2682	0.00
13/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5570	6	6	6	0.00
13/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1116	1	1	1	0.00
13/03/2026	R4R2 On 06-May-27			Bond Future	9.65	106.0266	104.8462	106.0266	0.00
13/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1253	2	1	2	0.00
13/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6651	6	7	6	0.00
13/03/2026	RR87 On 07-May-26			Bond Future	7.23	102.7913	102.7898	102.7913	0.00
13/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	6	0	0	0	0.00
13/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	240	0	0	0	0.00
13/03/2026	RR87 On 06-August-26			Bond Future	7.16	100.8783	100.9082	100.8783	0.00
13/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7	0	0	0	0.00
13/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	229	0	0	0	0.00
13/03/2026	RR87 On 05-November-26			Bond Future	6.70	102.6418	102.7272	102.6418	0.00
13/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
13/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	164	0	0	0	0.00
13/03/2026	RR88 On 07-May-26			Bond Future	7.34	105.6958	105.6194	105.6958	0.00
13/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	14	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
13/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	768	1	1	1	0.00
13/03/2026	RR88 On 06-August-26			Bond Future	7.36	104.7088	104.6662	104.7088	0.00
13/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	58	0	0	0	0.00
13/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	738	1	1	1	0.00
13/03/2026	RR88 On 05-November-26			Bond Future	7.34	105.9215	105.9312	105.9215	0.00
13/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	65	0	0	0	0.00
13/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	730	1	1	1	0.00
13/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00