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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/03/2026 TO: 16/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	2029 On 07-May-26			Bond Future	146.10	146.4257	146.1035	146.4257	4,468.00
16/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4284	5	4	5	0.00
16/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2029 On 06-August-26			Bond Future	148.78	149.1111	148.7828	149.1111	0.00
16/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4683	5	5	5	0.00
16/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2029 On 05-November-26			Bond Future	150.02	150.3559	150.0222	150.3559	0.00
16/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2462	3	2	3	0.00
16/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2029 On 04-February-27			Bond Future	152.75	153.0872	152.7476	153.0872	0.00
16/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3028	3	3	3	0.00
16/03/2026	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
16/03/2026	2029 On 06-May-27			Bond Future	153.95	154.2966	153.9528	154.2966	0.00
16/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	633	1	1	1	0.00
16/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2030 On 07-May-26			Bond Future	8.24	101.4219	101.4416	101.4219	142,902.00
16/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3532	4	4	4	0.00
16/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
16/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	37	0	0	0	1,000.00
16/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	143	0	0	0	0.00
16/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1168	1	1	1	1,000.00
16/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1732	2	2	2	0.00
16/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3312	3	3	3	0.00
16/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	18	0	0	0	0.00
16/03/2026	2030 On 06-August-26			Bond Future	8.33	99.2474	99.2674	99.2474	31,545.00
16/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2787	3	3	3	0.00
16/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	137	0	0	0	1,000.00
16/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	454	0	0	0	0.00
16/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	9	0	0	0	1,000.00
16/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	1994	2	2	2	0.00
16/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1264	1	1	1	1,000.00
16/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3384	3	3	3	0.00
16/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	223	0	0	0	0.00
16/03/2026	2030 On 05-November-26			Bond Future	8.41	101.0365	101.0567	101.0365	0.00
16/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1007	1	1	1	0.00
16/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1066	1	1	1	0.00
16/03/2026	2030 On 04-February-27			Bond Future	8.52	98.8411	98.8619	98.8411	0.00
16/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	329	0	0	0	0.00
16/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2132	2	2	2	0.00
16/03/2026	2030 On 06-May-27			Bond Future	8.67	100.5658	100.5873	100.5658	0.00
16/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	46	0	0	0	0.00
16/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3426	3	3	3	0.00
16/03/2026	2031 On 07-May-26			Bond Future	114.17	114.8152	114.1673	114.8152	1,798.00
16/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	512	1	1	1	0.00
16/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	185	0	0	0	0.00
16/03/2026	2031 On 06-August-26			Bond Future	113.85	114.5076	113.8483	114.5076	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
16/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	522	1	1	1	0.00
16/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	484	0	0	0	0.00
16/03/2026	2031 On 05-November-26			Bond Future	115.93	116.5982	115.9268	116.5982	0.00
16/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4438	5	4	5	0.00
16/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
16/03/2026	2031 On 04-February-27			Bond Future	115.58	116.2615	115.5799	116.2615	0.00
16/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	434	1	0	1	0.00
16/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1035	1	1	1	0.00
16/03/2026	2031 On 06-May-27			Bond Future	117.63	118.3185	117.6251	118.3185	0.00
16/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1168	2	1	2	0.00
16/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	413	0	0	0	0.00
16/03/2026	2032 On 07-May-26			Bond Future	8.64	99.1904	99.1715	99.1904	166,466.00
16/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6476	6	6	6	0.00
16/03/2026	2032 On 07-May-26		Call	Bond Future	504.98	0.5344	0.5050	0.5344	0.00
16/03/2026	2032 On 07-May-26		Put	Bond Future	1333.50	1.3441	1.3335	1.3441	0.00
16/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	8	0	0	0	0.00
16/03/2026	2032 On 06-August-26			Bond Future	8.72	100.9850	100.9657	100.9850	230.00
16/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5978	6	6	6	0.00
16/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	130	0	0	0	0.00
16/03/2026	2032 On 05-November-26			Bond Future	8.79	98.6464	98.6267	98.6464	0.00
16/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2494	3	2	3	0.00
16/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	977	1	1	1	0.00
16/03/2026	2032 On 04-February-27			Bond Future	8.89	100.4148	100.3950	100.4148	0.00
16/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	902	1	1	1	0.00
16/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2540	3	3	3	0.00
16/03/2026	2032 On 06-May-27			Bond Future	9.00	98.0106	97.9906	98.0106	0.00
16/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	188	0	0	0	0.00
16/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4908	5	5	5	0.00
16/03/2026	2033 On 07-May-26			Bond Future	142.62	142.8001	142.6160	142.8001	7,827.00
16/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	7456	8	7	8	0.00
16/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2033 On 06-August-26			Bond Future	145.23	145.4190	145.2313	145.4190	0.00
16/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10981	11	11	11	0.00
16/03/2026	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
16/03/2026	2033 On 05-November-26			Bond Future	146.30	146.4943	146.3037	146.4943	0.00
16/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	9044	9	9	9	0.00
16/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2033 On 04-February-27			Bond Future	148.96	149.1554	148.9616	149.1554	0.00
16/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	6252	6	6	6	0.00
16/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2033 On 06-May-27			Bond Future	149.99	150.1900	149.9945	150.1900	0.00
16/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
16/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1215	1	1	1	0.00
16/03/2026	2037 On 07-May-26			Bond Future	9.23	97.4615	97.4340	97.4615	220,846.00
16/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12352	12	12	12	0.00
16/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17886	18	18	18	0.00
16/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10333	10	10	10	142.00
16/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	2173	2	2	2	1,500.00
16/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	5266	5	5	5	0.00
16/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	416	0	0	0	1,500.00
16/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	515	1	1	1	0.00
16/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	1937	2	2	2	0.00
16/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	85	0	0	0	1,500.00
16/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
16/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	3	0	0	0	0.00
16/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2037 On 06-August-26			Bond Future	9.31	94.9649	94.9367	94.9649	230.00
16/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13764	14	14	14	0.00
16/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11650	12	12	12	0.00
16/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8517	9	9	9	0.00
16/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4952	5	5	5	2,541.00
16/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	195	0	0	0	2,541.00
16/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	568	1	1	1	0.00
16/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	46	0	0	0	2,541.00
16/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	14	0	0	0	0.00
16/03/2026	2037 On 05-November-26			Bond Future	9.38	96.6767	96.6480	96.6767	0.00
16/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7857	8	8	8	0.00
16/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8897	9	9	9	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
16/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5927	6	6	6	0.00
16/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2515	3	3	3	4,490.00
16/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	796	1	1	1	4,490.00
16/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	1995	2	2	2	0.00
16/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	382	0	0	0	4,490.00
16/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	507	1	1	1	0.00
16/03/2026	2037 On 04-February-27			Bond Future	9.46	94.1526	94.1235	94.1526	0.00
16/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2595	3	3	3	0.00
16/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3784	4	4	4	0.00
16/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1899	2	2	2	0.00
16/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	205	0	0	0	4,490.00
16/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2792	3	3	3	4,490.00
16/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6688	7	7	7	0.00
16/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1650	2	2	2	4,490.00
16/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2262	2	2	2	0.00
16/03/2026	2037 On 06-May-27			Bond Future	9.55	95.7949	95.7657	95.7949	0.00
16/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	397	0	0	0	0.00
16/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6437	6	6	6	0.00
16/03/2026	2038 On 07-May-26			Bond Future	156.87	158.4547	156.8708	158.4547	4,978.00
16/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12341	14	12	14	0.00
16/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2038 On 06-August-26			Bond Future	157.56	159.1696	157.5572	159.1696	0.00
16/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12837	14	13	14	0.00
16/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2038 On 05-November-26			Bond Future	160.43	162.0756	160.4338	162.0756	0.00
16/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14124	16	14	16	0.00
16/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2038 On 04-February-27			Bond Future	161.12	162.7913	161.1215	162.7913	0.00
16/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7291	9	7	9	0.00
16/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2038 On 06-May-27			Bond Future	163.97	165.6731	163.9741	165.6731	0.00
16/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
16/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2126	0	2	0	0.00
16/03/2026	2040 On 07-May-26			Bond Future	9.36	99.9294	99.7059	99.9294	59,392.00

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16/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	15280	16	15	16	0.00
16/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	20085	20	20	20	0.00
16/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	18402	19	18	19	0.00
16/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	17344	18	17	18	0.00
16/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	11974	12	12	12	0.00
16/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	15571	16	16	16	0.00
16/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	9327	10	9	10	1,460.00
16/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	8	0	0	0	27,500.00
16/03/2026	2040 On 07-May-26		Call	Bond Future	1130.33	1.2746	1.1303	1.2746	0.00
16/03/2026	2040 On 07-May-26		Put	Bond Future	1424.43	1.3452	1.4244	1.3452	0.00
16/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	5570	5	6	5	0.00
16/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
16/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	16	0	0	0	0.00
16/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
16/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
16/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2040 On 06-August-26			Bond Future	9.44	97.2268	96.9992	97.2268	47,386.00
16/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	17572	18	18	18	0.00
16/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	6	0	0	0	0.00
16/03/2026	2040 On 05-November-26			Bond Future	9.50	98.9794	98.7476	98.9794	0.00
16/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	10805	11	11	11	0.00
16/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	11964	12	12	12	0.00
16/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	8587	9	9	9	0.00
16/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	4420	5	4	5	2,300.00
16/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	613	1	1	1	2,300.00
16/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1513	1	2	1	0.00
16/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	264	0	0	0	2,300.00
16/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	383	0	0	0	0.00
16/03/2026	2040 On 04-February-27			Bond Future	9.57	96.2461	96.0103	96.2461	0.00
16/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	4341	5	4	5	0.00
16/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	448	0	0	0	2,300.00
16/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	5554	6	6	6	0.00
16/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	3129	3	3	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
16/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2443	2	2	2	2,300.00
16/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	6341	6	6	6	0.00
16/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1434	1	1	1	2,300.00
16/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1847	2	2	2	0.00
16/03/2026	2040 On 06-May-27			Bond Future	9.66	97.9248	97.6852	97.9248	0.00
16/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	706	1	1	1	0.00
16/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	6386	6	6	6	0.00
16/03/2026	2043 On 07-May-26			Bond Future	122.99	122.5647	122.9854	122.5647	0.00
16/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	11285	11	11	11	0.00
16/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2043 On 06-August-26			Bond Future	122.40	121.9698	122.3987	121.9698	3,416.00
16/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	11519	11	12	11	0.00
16/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2043 On 05-November-26			Bond Future	124.63	124.1967	124.6335	124.1967	0.00
16/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	11796	11	12	11	0.00
16/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	2	0	0	0	0.00
16/03/2026	2043 On 04-February-27			Bond Future	124.01	123.5612	124.0080	123.5612	0.00
16/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	6570	6	7	6	0.00
16/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	192	0	0	0	0.00
16/03/2026	2043 On 06-May-27			Bond Future	126.20	125.7470	126.2022	125.7470	0.00
16/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1587	1	2	1	0.00
16/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	2865	3	3	3	0.00
16/03/2026	2044 On 07-May-26			Bond Future	9.40	96.9390	96.8199	96.9390	143,528.00
16/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	16868	17	17	17	0.00
16/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	4909	5	5	5	0.00
16/03/2026	2044 On 07-May-26		Call	Bond Future	356.45	0.4075	0.3565	0.4075	0.00
16/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	221	0	0	0	15,000.00
16/03/2026	2044 On 07-May-26		Put	Bond Future	3536.52	3.4685	3.5365	3.4685	0.00
16/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2044 On 06-August-26			Bond Future	9.47	94.3076	94.1863	94.3076	4,100.00
16/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	19861	20	20	20	0.00
16/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	1275	1	1	1	0.00
16/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	746	1	1	1	0.00
16/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	3618	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
16/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1399	1	1	1	14,500.00
16/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	4659	5	5	5	7,000.00
16/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3077	3	3	3	7,000.00
16/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	4	0	0	0	0.00
16/03/2026	2044 On 05-November-26			Bond Future	9.53	96.0076	95.8841	96.0076	0.00
16/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	13190	13	13	13	0.00
16/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	279	0	0	0	0.00
16/03/2026	2044 On 04-February-27			Bond Future	9.59	93.3462	93.2206	93.3462	0.00
16/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	6069	6	6	6	0.00
16/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1617	2	2	2	0.00
16/03/2026	2044 On 06-May-27			Bond Future	9.67	94.9744	94.8467	94.9744	0.00
16/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	1229	1	1	1	0.00
16/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	5965	6	6	6	0.00
16/03/2026	2046 On 07-May-26			Bond Future	137.99	139.0143	137.9866	139.0143	18,662.00
16/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	13037	14	13	14	0.00
16/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2046 On 06-August-26			Bond Future	140.52	141.5638	140.5170	141.5638	0.00
16/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	18137	19	18	19	0.00
16/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2046 On 05-November-26			Bond Future	140.76	141.8269	140.7617	141.8269	0.00
16/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	15282	16	15	16	0.00
16/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2046 On 04-February-27			Bond Future	143.32	144.4027	143.3187	144.4027	0.00
16/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	12229	13	12	13	0.00
16/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2046 On 06-May-27			Bond Future	143.50	144.5994	143.4986	144.5994	0.00
16/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
16/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5491	4	5	4	0.00
16/03/2026	2050 On 07-May-26			Bond Future	141.73	143.9034	141.7320	143.9034	17,225.00
16/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17662	20	18	20	0.00
16/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2050 On 06-August-26			Bond Future	141.89	144.1022	141.8911	144.1022	0.00
16/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18621	21	19	21	0.00
16/03/2026	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
16/03/2026	2050 On 05-November-26			Bond Future	144.48	146.7329	144.4816	146.7329	0.00
16/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20642	23	21	23	0.00
16/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2050 On 04-February-27			Bond Future	144.63	146.9160	144.6255	146.9160	0.00
16/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	12235	15	12	15	0.00
16/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
16/03/2026	2050 On 06-May-27			Bond Future	147.19	149.5166	147.1860	149.5166	0.00
16/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
16/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3274	1	3	1	0.00
16/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	AL37 On 07-May-26			Index Future	1248.45	1248.4130	1248.4530	1248.4130	0.00
16/03/2026	AL37 On 06-August-26			Index Future	1270.79	1270.7580	1270.7940	1270.7580	0.00
16/03/2026	AL37 On 05-November-26			Index Future	1293.95	1293.9080	1293.9450	1293.9080	0.00
16/03/2026	AL37 On 04-February-27			Index Future	1317.17	1317.1240	1317.1670	1317.1240	0.00
16/03/2026	AL37 On 06-May-27			Index Future	1340.23	1340.1750	1340.2300	1340.1750	0.00
16/03/2026	AL7T On 07-May-26			Index Future	1600.58	1601.3760	1600.5760	1601.3760	0.00
16/03/2026	AL7T On 06-August-26			Index Future	1629.22	1630.0380	1629.2190	1630.0380	0.00
16/03/2026	AL7T On 05-November-26			Index Future	1658.90	1659.7350	1658.8990	1659.7350	0.00
16/03/2026	AL7T On 04-February-27			Index Future	1688.67	1689.5140	1688.6710	1689.5140	0.00
16/03/2026	AL7T On 06-May-27			Index Future	1718.24	1719.0820	1718.2380	1719.0820	0.00
16/03/2026	ALBI On 07-May-26			Index Future	1362.90	1363.8990	1362.9030	1363.8990	74.00
16/03/2026	ALBI On 06-August-26			Index Future	1387.29	1388.3110	1387.2930	1388.3110	0.00
16/03/2026	ALBI On 05-November-26			Index Future	1412.57	1413.6030	1412.5660	1413.6030	0.00
16/03/2026	ALBI On 04-February-27			Index Future	1437.92	1438.9660	1437.9170	1438.9660	0.00
16/03/2026	ALBI On 06-May-27			Index Future	1463.09	1464.1500	1463.0940	1464.1500	0.00
16/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	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
16/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	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
16/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	ES33 On 07-May-26			Bond Future	9.39	91.3912	91.3208	91.3912	0.00
16/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10440	11	10	11	0.00
16/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES33 On 06-August-26			Bond Future	9.48	93.0672	92.9955	93.0672	0.00
16/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11127	11	11	11	0.00
16/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES33 On 05-November-26			Bond Future	9.57	90.9738	90.9007	90.9738	0.00
16/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5572	6	6	6	0.00
16/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES33 On 04-February-27			Bond Future	9.69	92.6254	92.5512	92.6254	0.00
16/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	55	0	0	0	0.00
16/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES33 On 06-May-27			Bond Future	9.82	90.4710	90.3957	90.4710	0.00
16/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
16/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4530	4	5	4	0.00
16/03/2026	ES42 On 07-May-26			Bond Future	9.75	90.5914	90.4085	90.5914	0.00
16/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15767	16	16	16	0.00
16/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES42 On 06-August-26			Bond Future	9.82	92.2529	92.0666	92.2529	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
16/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17592	18	18	18	0.00
16/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES42 On 05-November-26			Bond Future	9.89	89.6734	89.4836	89.6734	0.00
16/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11519	12	12	12	0.00
16/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES42 On 04-February-27			Bond Future	9.97	91.3007	91.1076	91.3007	0.00
16/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2248	2	2	2	0.00
16/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
16/03/2026	ES42 On 06-May-27			Bond Future	10.06	88.6514	88.4552	88.6514	0.00
16/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
16/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5287	5	5	5	0.00
16/03/2026	GOVI On 07-May-26			GOVI	1336.26	1337.2560	1336.2610	1337.2560	594.00
16/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1592610	160	159	160	0.00
16/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/03/2026	GOVI On 06-August-26			GOVI	1360.17	1361.1910	1360.1740	1361.1910	0.00
16/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1711740	172	171	172	0.00
16/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/03/2026	GOVI On 05-November-26			GOVI	1384.95	1385.9900	1384.9530	1385.9900	0.00
16/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1079530	109	108	109	0.00
16/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/03/2026	GOVI On 04-February-27			GOVI	1409.81	1410.8570	1409.8090	1410.8570	0.00
16/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	408090	42	41	42	0.00
16/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
16/03/2026	GOVI On 06-May-27			GOVI	1434.49	1435.5490	1434.4930	1435.5490	0.00
16/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	74930	9	7	9	0.00
16/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
16/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2026	I258 On 07-May-26			Bond Future	131.27	131.2683	131.2661	131.2683	0.00
16/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	17536	18	18	18	0.00
16/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
16/03/2026	I258 On 06-August-26			Bond Future	130.83	130.8332	130.8313	130.8332	0.00
16/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	17881	18	18	18	0.00
16/03/2026	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
16/03/2026	I258 On 05-November-26			Bond Future	133.22	133.2217	133.2199	133.2217	0.00
16/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	18272	18	18	18	0.00
16/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	3	0	0	0	0.00
16/03/2026	I258 On 04-February-27			Bond Future	132.75	132.7501	132.7505	132.7501	0.00
16/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	13934	14	14	14	0.00
16/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	83	0	0	0	0.00
16/03/2026	I258 On 06-May-27			Bond Future	135.10	135.0988	135.0996	135.0988	0.00
16/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	3627	4	4	4	0.00
16/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	3307	3	3	3	0.00
16/03/2026	IGOV On 07-May-26			Index Future	436.05	438.7370	436.0490	438.7370	253.00
16/03/2026	IGOV On 06-August-26			Index Future	443.96	446.6970	443.9590	446.6970	0.00
16/03/2026	IGOV On 05-November-26			Index Future	452.15	454.9400	452.1510	454.9400	0.00
16/03/2026	IGOV On 04-February-27			Index Future	460.37	463.2050	460.3690	463.2050	0.00
16/03/2026	IGOV On 06-May-27			Index Future	468.53	471.4140	468.5300	471.4140	0.00
16/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/03/2026	R033 On 07-May-26			Bond Future	8.74	107.5850	107.5626	107.5850	9,512.00
16/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8320	8	8	8	0.00
16/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	46	0	0	0	0.00
16/03/2026	R033 On 06-August-26			Bond Future	8.81	109.5316	109.5087	109.5316	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
16/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7601	8	8	8	0.00
16/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	547	1	1	1	0.00
16/03/2026	R033 On 05-November-26			Bond Future	8.89	106.4648	106.4415	106.4648	0.00
16/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3967	4	4	4	0.00
16/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1802	2	2	2	0.00
16/03/2026	R033 On 04-February-27			Bond Future	8.98	108.3732	108.3497	108.3732	0.00
16/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2148	2	2	2	0.00
16/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3729	4	4	4	0.00
16/03/2026	R033 On 06-May-27			Bond Future	9.09	105.2255	105.2019	105.2255	0.00
16/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	753	1	1	1	0.00
16/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6244	6	6	6	0.00
16/03/2026	R035 On 07-May-26			Bond Future	8.94	101.4521	101.3647	101.4521	105,978.00
16/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10705	11	11	11	0.00
16/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9667	10	10	10	0.00
16/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	7011	7	7	7	0.00
16/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4319	4	4	4	200.00
16/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9928	10	10	10	0.00
16/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	4213	4	4	4	250.00
16/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	7280	7	7	7	0.00
16/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4585	5	5	5	350.00
16/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9562	10	10	10	0.00
16/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6903	7	7	7	0.00
16/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	20	0	0	0	0.00
16/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	148	0	0	0	0.00
16/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	16	0	0	0	1,000.00
16/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	555	1	1	1	1,000.00
16/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	2017	2	2	2	0.00
16/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	457	0	0	0	1,000.00
16/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1442	1	1	1	0.00
16/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	3995	4	4	4	0.00
16/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2504	2	3	2	16,000.00
16/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	3872	4	4	4	16,000.00
16/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	21	0	0	0	250.00
16/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	113	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
16/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	3	0	0	0	250.00
16/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	17	0	0	0	350.00
16/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	89	0	0	0	0.00
16/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	2	0	0	0	350.00
16/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	20	0	0	0	200.00
16/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	106	0	0	0	0.00
16/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	3	0	0	0	200.00
16/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
16/03/2026	R035 On 06-August-26			Bond Future	9.01	103.2877	103.1985	103.2877	100.00
16/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	11150	11	11	11	0.00
16/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4560	5	5	5	0.00
16/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2370	2	2	2	250.00
16/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6997	7	7	7	0.00
16/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	4	0	0	0	5,000.00
16/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	13	0	0	0	0.00
16/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	174	0	0	0	0.00
16/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	18	0	0	0	5,000.00
16/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	748	1	1	1	350.00
16/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	135	0	0	0	1,000.00
16/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	943	1	1	1	1,000.00
16/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	3071	3	3	3	0.00
16/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4513	5	5	5	0.00
16/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2331	2	2	2	0.00
16/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	2026	2	2	2	200.00
16/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	4141	4	4	4	0.00
16/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6550	7	7	7	0.00
16/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	253	0	0	0	200.00
16/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	580	1	1	1	200.00
16/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1307	1	1	1	0.00
16/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1149	1	1	1	350.00
16/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2500	2	3	2	0.00
16/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	507	1	1	1	350.00
16/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	860	1	1	1	1,000.00
16/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2218	2	2	2	0.00
16/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4441	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
16/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4172	4	4	4	5,000.00
16/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6452	6	6	6	0.00
16/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	6765	7	7	7	0.00
16/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8039	8	8	8	0.00
16/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	219	0	0	0	250.00
16/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	499	0	0	0	250.00
16/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1131	1	1	1	0.00
16/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	33	0	0	0	0.00
16/03/2026	R035 On 05-November-26			Bond Future	9.08	100.6488	100.5581	100.6488	0.00
16/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5863	6	6	6	0.00
16/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1172	1	1	1	200.00
16/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4833	5	5	5	0.00
16/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2780	3	3	3	0.00
16/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1652	2	2	2	0.00
16/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	490	1	0	1	0.00
16/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	66	0	0	0	600.00
16/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4032	4	4	4	600.00
16/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6649	7	7	7	0.00
16/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2264	2	2	2	600.00
16/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1517	1	2	1	200.00
16/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2767	3	3	3	0.00
16/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	816	1	1	1	200.00
16/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	613	1	1	1	0.00
16/03/2026	R035 On 04-February-27			Bond Future	9.16	102.4535	102.3612	102.4535	0.00
16/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1868	2	2	2	0.00
16/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	42	0	0	0	3,000.00
16/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	275	0	0	0	3,000.00
16/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1401	1	1	1	0.00
16/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3144	3	3	3	3,000.00
16/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	5799	6	6	6	0.00
16/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8599	9	9	9	0.00
16/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2651	3	3	3	0.00
16/03/2026	R035 On 06-May-27			Bond Future	9.25	99.7423	99.6487	99.7423	0.00
16/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	335	0	0	0	0.00
16/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	5946	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R038 On 07-May-26			Bond Future	9.31	112.3610	112.3680	112.3610	4,390.00
16/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14519	15	15	15	0.00
16/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R038 On 06-August-26			Bond Future	9.38	114.3940	114.4010	114.3940	0.00
16/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	16065	16	16	16	0.00
16/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	21	0	0	0	0.00
16/03/2026	R038 On 05-November-26			Bond Future	9.45	110.9739	110.9809	110.9739	0.00
16/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	9215	9	9	9	0.00
16/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	440	0	0	0	0.00
16/03/2026	R038 On 04-February-27			Bond Future	9.54	112.9630	112.9704	112.9630	0.00
16/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	3137	3	3	3	0.00
16/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2692	3	3	3	0.00
16/03/2026	R038 On 06-May-27			Bond Future	9.63	109.4542	109.4621	109.4542	0.00
16/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	478	0	0	0	0.00
16/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7247	7	7	7	0.00
16/03/2026	R053 On 07-May-26			Bond Future	9.28	124.5734	124.3416	124.5734	77,717.00
16/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	23567	24	24	24	0.00
16/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R053 On 06-August-26			Bond Future	9.34	126.8274	126.5912	126.8274	0.00
16/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	27489	28	27	28	0.00
16/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	12	0	0	0	530.00
16/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	193	0	0	0	0.00
16/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1890	2	2	2	530.00
16/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	4951	5	5	5	0.00
16/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	1947	2	2	2	530.00
16/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	4684	5	5	5	530.00
16/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	9274	9	9	9	0.00
16/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	15922	16	16	16	0.00
16/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	9	0	0	0	0.00
16/03/2026	R053 On 05-November-26			Bond Future	9.39	123.2532	123.0127	123.2532	0.00
16/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	18650	19	19	19	0.00
16/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	413	0	0	0	0.00
16/03/2026	R053 On 04-February-27			Bond Future	9.44	125.4626	125.2180	125.4626	0.00
16/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	8489	9	8	9	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
16/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2545	2	3	2	0.00
16/03/2026	R053 On 06-May-27			Bond Future	9.51	121.7941	121.5456	121.7941	0.00
16/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1856	2	2	2	0.00
16/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	8749	9	9	9	0.00
16/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
16/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	60	0	0	0	0.00
16/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	60	0	0	0	0.00
16/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
16/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67	0	0	0	0.00
16/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43	0	0	0	0.00
16/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43	0	0	0	0.00
16/03/2026	R202 On 07-May-26			Bond Future	298.97	298.9749	298.9698	298.9749	772.00
16/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	21420	21	21	21	0.00
16/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R202 On 06-August-26			Bond Future	299.06	299.0622	299.0572	299.0622	253.00
16/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	20197	20	20	20	0.00
16/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R202 On 05-November-26			Bond Future	304.52	304.5223	304.5171	304.5223	0.00
16/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	24057	24	24	24	0.00
16/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R202 On 04-February-27			Bond Future	304.56	304.5657	304.5641	304.5657	0.00
16/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	9834	10	10	10	0.00
16/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R202 On 06-May-27			Bond Future	309.96	309.9572	309.9566	309.9572	0.00
16/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	2967	3	3	3	0.00
16/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R209 On 07-May-26			Bond Future	9.07	82.6290	82.5467	82.6290	45,540.00
16/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10377	10	10	10	0.00
16/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R209 On 06-August-26			Bond Future	9.14	84.1240	84.0401	84.1240	770.00
16/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11391	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	17	0	0	0	0.00
16/03/2026	R209 On 05-November-26			Bond Future	9.20	82.4897	82.4043	82.4897	0.00
16/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	6265	6	6	6	0.00
16/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	448	0	0	0	0.00
16/03/2026	R209 On 04-February-27			Bond Future	9.27	83.9686	83.8818	83.9686	0.00
16/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	2144	2	2	2	0.00
16/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1249	1	1	1	0.00
16/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	88	0	0	0	3,237.00
16/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	2953	3	3	3	3,237.00
16/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7090	7	7	7	0.00
16/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2117	2	2	2	0.00
16/03/2026	R209 On 06-May-27			Bond Future	9.36	82.2854	82.1973	82.2854	0.00
16/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	384	0	0	0	0.00
16/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	241	0	0	0	4,620.00
16/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2254	2	2	2	0.00
16/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2464	2	2	2	4,620.00
16/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6308	6	6	6	0.00
16/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5542	5	6	5	0.00
16/03/2026	R210 On 07-May-26			Bond Future	259.86	260.3015	259.8622	260.3015	1,096.00
16/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4462	5	4	5	0.00
16/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R210 On 06-August-26			Bond Future	264.63	265.0753	264.6277	265.0753	0.00
16/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	4788	5	5	5	0.00
16/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R210 On 05-November-26			Bond Future	265.94	266.3954	265.9410	266.3954	0.00
16/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12611	13	13	13	0.00
16/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R210 On 04-February-27			Bond Future	270.77	271.2341	270.7719	271.2341	0.00
16/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	4742	5	5	5	0.00
16/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R210 On 06-May-27			Bond Future	271.99	272.4596	271.9931	272.4596	0.00
16/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	863	1	1	1	0.00
16/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R213 On 07-May-26			Bond Future	8.47	95.6984	95.6822	95.6984	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
16/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4850	5	5	5	0.00
16/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	12	0	0	0	0.00
16/03/2026	R213 On 06-August-26			Bond Future	8.54	97.4298	97.4133	97.4298	0.00
16/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4172	4	4	4	0.00
16/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	174	0	0	0	0.00
16/03/2026	R213 On 05-November-26			Bond Future	8.62	95.6362	95.6194	95.6362	0.00
16/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1534	2	2	2	0.00
16/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1104	1	1	1	0.00
16/03/2026	R213 On 04-February-27			Bond Future	8.73	97.3511	97.3342	97.3511	0.00
16/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	534	1	1	1	0.00
16/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2456	2	2	2	0.00
16/03/2026	R213 On 06-May-27			Bond Future	8.85	95.5023	95.4853	95.5023	0.00
16/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	99	0	0	0	0.00
16/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	462	0	0	0	2,830.00
16/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2280	2	2	2	0.00
16/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1066	1	1	1	2,830.00
16/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2695	3	3	3	0.00
16/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4146	4	4	4	0.00
16/03/2026	R214 On 07-May-26			Bond Future	9.34	78.9282	78.7634	78.9282	38,626.00
16/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	12820	13	13	13	0.00
16/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R214 On 06-August-26			Bond Future	9.40	80.3562	80.1883	80.3562	0.00
16/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	14572	15	15	15	0.00
16/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	10	0	0	0	0.00
16/03/2026	R214 On 05-November-26			Bond Future	9.46	78.5084	78.3375	78.5084	0.00
16/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	9338	10	9	10	0.00
16/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	352	0	0	0	0.00
16/03/2026	R214 On 04-February-27			Bond Future	9.52	79.9161	79.7423	79.9161	0.00
16/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	4070	4	4	4	0.00
16/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1719	2	2	2	0.00
16/03/2026	R214 On 06-May-27			Bond Future	9.60	78.0158	77.8392	78.0158	0.00
16/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	708	1	1	1	0.00
16/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5400	5	5	5	0.00
16/03/2026	R248 On 07-May-26			Bond Future	9.37	96.1329	96.0040	96.1329	288,979.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	17524	18	18	18	0.00
16/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
16/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	15	0	0	0	1,620.00
16/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	650	1	1	1	0.00
16/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	682	1	1	1	0.00
16/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	2278	2	2	2	0.00
16/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	2336	2	2	2	0.00
16/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	6210	6	6	6	0.00
16/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	10212	10	10	10	0.00
16/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R248 On 06-August-26			Bond Future	9.42	97.8722	97.7408	97.8722	0.00
16/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	20898	21	21	21	0.00
16/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1130	1	1	1	0.00
16/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	5730	6	6	6	0.00
16/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	928	1	1	1	1,762.00
16/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	4942	5	5	5	1,762.00
16/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	6	0	0	0	0.00
16/03/2026	R248 On 05-November-26			Bond Future	9.48	95.1992	95.0654	95.1992	0.00
16/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	14140	14	14	14	0.00
16/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	300	0	0	0	0.00
16/03/2026	R248 On 04-February-27			Bond Future	9.54	96.9059	96.7700	96.9059	0.00
16/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	6387	6	6	6	0.00
16/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1757	2	2	2	0.00
16/03/2026	R248 On 06-May-27			Bond Future	9.61	94.1611	94.0231	94.1611	0.00
16/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1384	1	1	1	0.00
16/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	6261	6	6	6	0.00
16/03/2026	R2R9 On 07-May-26			Bond Future	9.39	104.6897	104.6577	104.6897	0.00
16/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93808	94	94	94	0.00
16/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R2R9 On 06-August-26			Bond Future	9.47	106.5839	106.5513	106.5839	0.00
16/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93432	93	93	93	0.00
16/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R2R9 On 05-November-26			Bond Future	9.54	103.5270	103.4938	103.5270	0.00
16/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92524	93	93	93	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
16/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R2R9 On 04-February-27			Bond Future	9.62	105.3827	105.3491	105.3827	0.00
16/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3542	4	4	4	0.00
16/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1646	2	2	2	0.00
16/03/2026	R2R9 On 06-May-27			Bond Future	9.71	102.2457	102.2117	102.2457	0.00
16/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	728	1	1	1	0.00
16/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7201	7	7	7	0.00
16/03/2026	R4R2 On 07-May-26			Bond Future	9.40	107.3512	107.0968	107.3512	4,279.00
16/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96008	96	96	96	0.00
16/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R4R2 On 06-August-26			Bond Future	9.46	109.2936	109.0343	109.2936	0.00
16/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95617	96	96	96	0.00
16/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R4R2 On 05-November-26			Bond Future	9.53	106.1595	105.8956	106.1595	0.00
16/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94673	95	95	95	0.00
16/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
16/03/2026	R4R2 On 04-February-27			Bond Future	9.60	108.0625	107.7940	108.0625	0.00
16/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5360	6	5	6	0.00
16/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1175	1	1	1	0.00
16/03/2026	R4R2 On 06-May-27			Bond Future	9.68	104.8462	104.5733	104.8462	0.00
16/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1172	1	1	1	0.00
16/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6843	7	7	7	0.00
16/03/2026	RR87 On 07-May-26			Bond Future	7.26	102.7898	102.7690	102.7898	0.00
16/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4	0	0	0	0.00
16/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	259	0	0	0	0.00
16/03/2026	RR87 On 06-August-26			Bond Future	7.22	100.9082	100.8861	100.9082	0.00
16/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5	0	0	0	0.00
16/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	249	0	0	0	0.00
16/03/2026	RR87 On 05-November-26			Bond Future	6.89	102.7272	102.7046	102.7272	0.00
16/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
16/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	186	0	0	0	0.00
16/03/2026	RR88 On 07-May-26			Bond Future	7.35	105.6194	105.6035	105.6194	0.00
16/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	11	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
16/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	781	1	1	1	0.00
16/03/2026	RR88 On 06-August-26			Bond Future	7.37	104.6662	104.6511	104.6662	0.00
16/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	53	0	0	0	0.00
16/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	749	1	1	1	0.00
16/03/2026	RR88 On 05-November-26			Bond Future	7.36	105.9312	105.9149	105.9312	0.00
16/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	61	0	0	0	0.00
16/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	743	1	1	1	0.00
16/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00