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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/03/2026 TO: 18/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	2029 On 07-May-26			Bond Future	146.11	146.1003	146.1114	146.1003	4,468.00
18/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4291	4	4	4	0.00
18/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2029 On 06-August-26			Bond Future	148.79	148.7794	148.7902	148.7794	0.00
18/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4690	5	5	5	0.00
18/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2029 On 05-November-26			Bond Future	150.03	150.0179	150.0267	150.0179	0.00
18/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2467	2	2	2	0.00
18/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2029 On 04-February-27			Bond Future	152.75	152.7435	152.7533	152.7435	0.00
18/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3033	3	3	3	0.00
18/03/2026	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
18/03/2026	2029 On 06-May-27			Bond Future	153.95	153.9465	153.9493	153.9465	0.00
18/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	629	1	1	1	0.00
18/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2030 On 07-May-26			Bond Future	8.25	101.8890	101.4219	101.8890	144,250.00
18/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3511	4	4	4	0.00
18/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
18/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	33	0	0	0	1,000.00
18/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	132	0	0	0	0.00
18/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1177	1	1	1	1,000.00
18/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1747	1	2	1	0.00
18/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3331	3	3	3	0.00
18/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	16	0	0	0	0.00
18/03/2026	2030 On 06-August-26			Bond Future	8.34	99.7228	99.2469	99.7228	31,545.00
18/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2765	3	3	3	0.00
18/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	131	0	0	0	1,000.00
18/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	442	1	0	1	0.00
18/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	8	0	0	0	1,000.00
18/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2008	2	2	2	0.00
18/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1273	1	1	1	1,000.00
18/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3404	3	3	3	0.00
18/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	222	0	0	0	0.00
18/03/2026	2030 On 05-November-26			Bond Future	8.42	101.5203	101.0358	101.5203	0.00
18/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	992	1	1	1	0.00
18/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1072	1	1	1	0.00
18/03/2026	2030 On 04-February-27			Bond Future	8.52	99.3339	98.8413	99.3339	0.00
18/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	322	0	0	0	0.00
18/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2146	2	2	2	0.00
18/03/2026	2030 On 06-May-27			Bond Future	8.68	101.0679	100.5675	101.0679	0.00
18/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	44	0	0	0	0.00
18/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3444	3	3	3	0.00
18/03/2026	2031 On 07-May-26			Bond Future	114.36	114.1656	114.3581	114.1656	1,798.00
18/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	641	1	1	1	0.00
18/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	123	0	0	0	0.00
18/03/2026	2031 On 06-August-26			Bond Future	114.04	113.8462	114.0387	113.8462	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	623	1	1	1	0.00
18/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	394	0	0	0	0.00
18/03/2026	2031 On 05-November-26			Bond Future	116.12	115.9247	116.1206	115.9247	0.00
18/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4631	4	5	4	0.00
18/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2031 On 04-February-27			Bond Future	115.77	115.5750	115.7657	115.5750	0.00
18/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	504	0	1	0	0.00
18/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	919	1	1	1	0.00
18/03/2026	2031 On 06-May-27			Bond Future	117.82	117.6205	117.8155	117.6205	0.00
18/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1296	1	1	1	0.00
18/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	351	0	0	0	0.00
18/03/2026	2032 On 07-May-26			Bond Future	8.66	99.7103	99.0745	99.7103	167,530.00
18/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6379	7	6	7	0.00
18/03/2026	2032 On 07-May-26		Call	Bond Future	456.38	0.7132	0.4564	0.7132	0.00
18/03/2026	2032 On 07-May-26		Put	Bond Future	1381.88	1.0030	1.3819	1.0030	0.00
18/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	8	0	0	0	0.00
18/03/2026	2032 On 06-August-26			Bond Future	8.74	101.5142	100.8664	101.5142	230.00
18/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5882	6	6	6	0.00
18/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	133	0	0	0	0.00
18/03/2026	2032 On 05-November-26			Bond Future	8.82	99.1850	98.5256	99.1850	0.00
18/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2422	3	2	3	0.00
18/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1007	1	1	1	0.00
18/03/2026	2032 On 04-February-27			Bond Future	8.91	100.9635	100.2927	100.9635	0.00
18/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	863	1	1	1	0.00
18/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2602	2	3	2	0.00
18/03/2026	2032 On 06-May-27			Bond Future	9.03	98.5694	97.8879	98.5694	0.00
18/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	175	0	0	0	0.00
18/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4998	4	5	4	0.00
18/03/2026	2033 On 07-May-26			Bond Future	142.11	141.8898	142.1092	141.8898	7,827.00
18/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6949	7	7	7	0.00
18/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2033 On 06-August-26			Bond Future	144.71	144.4916	144.7147	144.4916	0.00
18/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10465	10	10	10	0.00
18/03/2026	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
18/03/2026	2033 On 05-November-26			Bond Future	145.77	145.5499	145.7749	145.5499	0.00
18/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8515	8	9	8	0.00
18/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2033 On 04-February-27			Bond Future	148.42	148.1944	148.4243	148.1944	0.00
18/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5714	5	6	5	0.00
18/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2033 On 06-May-27			Bond Future	149.44	149.2120	149.4394	149.2120	0.00
18/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
18/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1771	2	2	2	0.00
18/03/2026	2037 On 07-May-26			Bond Future	9.28	98.0063	97.0930	98.0063	219,881.00
18/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12012	13	12	13	0.00
18/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17545	18	18	18	0.00
18/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9993	11	10	11	142.00
18/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1914	3	2	3	1,500.00
18/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4938	6	5	6	0.00
18/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	315	1	0	1	1,500.00
18/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	597	0	1	0	0.00
18/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2177	2	2	2	0.00
18/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	98	0	0	0	1,500.00
18/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
18/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	4	0	0	0	0.00
18/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2037 On 06-August-26			Bond Future	9.36	95.5192	94.5891	95.5192	230.00
18/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13418	14	13	14	0.00
18/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11307	12	11	12	0.00
18/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8189	9	8	9	0.00
18/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4663	5	5	5	2,541.00
18/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	215	0	0	0	2,541.00
18/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	627	0	1	0	0.00
18/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	51	0	0	0	2,541.00
18/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	16	0	0	0	0.00
18/03/2026	2037 On 05-November-26			Bond Future	9.43	97.2410	96.2940	97.2410	0.00
18/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7546	8	8	8	0.00
18/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8576	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
18/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5640	6	6	6	0.00
18/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2316	3	2	3	4,490.00
18/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	863	1	1	1	4,490.00
18/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2150	2	2	2	0.00
18/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	415	0	0	0	4,490.00
18/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	550	0	1	0	0.00
18/03/2026	2037 On 04-February-27			Bond Future	9.51	94.7274	93.7638	94.7274	0.00
18/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2399	3	2	3	0.00
18/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3549	4	4	4	0.00
18/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1734	2	2	2	0.00
18/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	171	0	0	0	4,490.00
18/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2987	2	3	2	4,490.00
18/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	7013	6	7	6	0.00
18/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1775	1	2	1	4,490.00
18/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2426	2	2	2	0.00
18/03/2026	2037 On 06-May-27			Bond Future	9.61	96.3803	95.4008	96.3803	0.00
18/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	344	0	0	0	0.00
18/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6749	6	7	6	0.00
18/03/2026	2038 On 07-May-26			Bond Future	157.10	156.8693	157.1003	156.8693	4,978.00
18/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12570	12	13	12	0.00
18/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2038 On 06-August-26			Bond Future	157.79	157.5552	157.7870	157.5552	0.00
18/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	13067	13	13	13	0.00
18/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2038 On 05-November-26			Bond Future	160.67	160.4317	160.6675	160.4317	0.00
18/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14358	14	14	14	0.00
18/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2038 On 04-February-27			Bond Future	161.35	161.1170	161.3495	161.1170	0.00
18/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7519	7	8	7	0.00
18/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2038 On 06-May-27			Bond Future	164.21	163.9700	164.2080	163.9700	0.00
18/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
18/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	1892	2	2	2	0.00
18/03/2026	2040 On 07-May-26			Bond Future	9.50	99.7503	98.6703	99.7503	56,090.00

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18/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14245	15	14	15	0.00
18/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	19049	20	19	20	0.00
18/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17367	18	17	18	0.00
18/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16308	17	16	17	0.00
18/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10941	12	11	12	0.00
18/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14536	16	15	16	0.00
18/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8303	9	8	9	1,460.00
18/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	2	0	0	0	27,500.00
18/03/2026	2040 On 07-May-26		Call	Bond Future	687.65	1.1391	0.6877	1.1391	0.00
18/03/2026	2040 On 07-May-26		Put	Bond Future	2017.32	1.3887	2.0173	1.3887	0.00
18/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6599	6	7	6	0.00
18/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
18/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	28	0	0	0	0.00
18/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	6	0	0	0	0.00
18/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
18/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2040 On 06-August-26			Bond Future	9.58	97.0443	95.9445	97.0443	47,386.00
18/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16520	18	17	18	0.00
18/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	10	0	0	0	0.00
18/03/2026	2040 On 05-November-26			Bond Future	9.65	98.7935	97.6738	98.7935	0.00
18/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9835	11	10	11	0.00
18/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10966	12	11	12	0.00
18/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7674	9	8	9	0.00
18/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3712	4	4	4	2,300.00
18/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	774	1	1	1	2,300.00
18/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1879	1	2	1	0.00
18/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	341	0	0	0	2,300.00
18/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	487	0	0	0	0.00
18/03/2026	2040 On 04-February-27			Bond Future	9.73	96.0572	94.9179	96.0572	0.00
18/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3655	4	4	4	0.00
18/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	297	0	0	0	2,300.00
18/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4788	6	5	6	0.00
18/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2549	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
18/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2956	2	3	2	2,300.00
18/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7282	6	7	6	0.00
18/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1760	1	2	1	2,300.00
18/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2253	2	2	2	0.00
18/03/2026	2040 On 06-May-27			Bond Future	9.82	97.7332	96.5748	97.7332	0.00
18/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	502	1	1	1	0.00
18/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7294	6	7	6	0.00
18/03/2026	2043 On 07-May-26			Bond Future	121.72	121.5839	121.7189	121.5839	0.00
18/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	10019	10	10	10	0.00
18/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2043 On 06-August-26			Bond Future	121.10	120.9712	121.1044	120.9712	3,416.00
18/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	10225	10	10	10	0.00
18/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
18/03/2026	2043 On 05-November-26			Bond Future	123.32	123.1798	123.3153	123.1798	0.00
18/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10481	10	10	10	0.00
18/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	6	0	0	0	0.00
18/03/2026	2043 On 04-February-27			Bond Future	122.65	122.5248	122.6523	122.5248	0.00
18/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5360	5	5	5	0.00
18/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	338	0	0	0	0.00
18/03/2026	2043 On 06-May-27			Bond Future	124.82	124.6928	124.8237	124.6928	0.00
18/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1077	1	1	1	0.00
18/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3733	4	4	4	0.00
18/03/2026	2044 On 07-May-26			Bond Future	9.55	96.8678	95.6480	96.8678	143,528.00
18/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15696	17	16	17	0.00
18/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3884	5	4	5	0.00
18/03/2026	2044 On 07-May-26		Call	Bond Future	170.33	0.3564	0.1703	0.3564	0.00
18/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	369	0	0	0	15,000.00
18/03/2026	2044 On 07-May-26		Put	Bond Future	4522.38	3.4886	4.5224	3.4886	0.00
18/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2044 On 06-August-26			Bond Future	9.62	94.2348	92.9927	94.2348	4,100.00
18/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18670	20	19	20	0.00
18/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	869	1	1	1	0.00
18/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	485	1	0	1	0.00
18/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2861	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
18/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1836	1	2	1	14,500.00
18/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5591	5	6	5	7,000.00
18/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3864	3	4	3	7,000.00
18/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	7	0	0	0	0.00
18/03/2026	2044 On 05-November-26			Bond Future	9.68	95.9334	94.6688	95.9334	0.00
18/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12058	13	12	13	0.00
18/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	363	0	0	0	0.00
18/03/2026	2044 On 04-February-27			Bond Future	9.75	93.2710	91.9843	93.2710	0.00
18/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5205	6	5	6	0.00
18/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1989	2	2	2	0.00
18/03/2026	2044 On 06-May-27			Bond Future	9.83	94.8984	93.5899	94.8984	0.00
18/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	908	1	1	1	0.00
18/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6900	6	7	6	0.00
18/03/2026	2046 On 07-May-26			Bond Future	137.78	137.5773	137.7760	137.5773	18,662.00
18/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12826	13	13	13	0.00
18/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2046 On 06-August-26			Bond Future	140.30	140.1001	140.3019	140.1001	0.00
18/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17922	18	18	18	0.00
18/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2046 On 05-November-26			Bond Future	140.54	140.3358	140.5381	140.3358	0.00
18/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	15058	15	15	15	0.00
18/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2046 On 04-February-27			Bond Future	143.09	142.8852	143.0919	142.8852	0.00
18/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	12002	12	12	12	0.00
18/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2046 On 06-May-27			Bond Future	143.25	143.0539	143.2521	143.0539	0.00
18/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
18/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5738	6	6	6	0.00
18/03/2026	2050 On 07-May-26			Bond Future	141.01	141.4920	141.0120	141.4920	17,225.00
18/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	16942	17	17	17	0.00
18/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2050 On 06-August-26			Bond Future	141.15	141.6464	141.1537	141.6464	0.00
18/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	17884	18	18	18	0.00
18/03/2026	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
18/03/2026	2050 On 05-November-26			Bond Future	143.73	144.2326	143.7307	144.2326	0.00
18/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	19891	20	20	20	0.00
18/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2050 On 04-February-27			Bond Future	143.85	144.3696	143.8516	144.3696	0.00
18/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	11462	12	11	12	0.00
18/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
18/03/2026	2050 On 06-May-27			Bond Future	146.40	146.9258	146.3999	146.9258	0.00
18/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
18/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	4060	4	4	4	0.00
18/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	AL37 On 07-May-26			Index Future	1247.54	1254.5190	1247.5410	1254.5190	0.00
18/03/2026	AL37 On 06-August-26			Index Future	1269.86	1276.9670	1269.8630	1276.9670	0.00
18/03/2026	AL37 On 05-November-26			Index Future	1293.00	1300.2300	1292.9960	1300.2300	0.00
18/03/2026	AL37 On 04-February-27			Index Future	1316.21	1323.5680	1316.2060	1323.5680	0.00
18/03/2026	AL37 On 06-May-27			Index Future	1339.26	1346.7460	1339.2590	1346.7460	0.00
18/03/2026	AL7T On 07-May-26			Index Future	1595.59	1609.3920	1595.5900	1609.3920	0.00
18/03/2026	AL7T On 06-August-26			Index Future	1624.14	1638.1910	1624.1400	1638.1910	0.00
18/03/2026	AL7T On 05-November-26			Index Future	1653.73	1668.0340	1653.7270	1668.0340	0.00
18/03/2026	AL7T On 04-February-27			Index Future	1683.41	1697.9730	1683.4120	1697.9730	0.00
18/03/2026	AL7T On 06-May-27			Index Future	1712.90	1727.7070	1712.8960	1727.7070	0.00
18/03/2026	ALBI On 07-May-26			Index Future	1354.56	1367.1330	1354.5630	1367.1330	73.00
18/03/2026	ALBI On 06-August-26			Index Future	1378.80	1391.5960	1378.8000	1391.5960	0.00
18/03/2026	ALBI On 05-November-26			Index Future	1403.92	1416.9470	1403.9170	1416.9470	0.00
18/03/2026	ALBI On 04-February-27			Index Future	1429.12	1442.3800	1429.1180	1442.3800	0.00
18/03/2026	ALBI On 06-May-27			Index Future	1454.15	1467.6380	1454.1480	1467.6380	0.00
18/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	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
18/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	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
18/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	ES33 On 07-May-26			Bond Future	9.44	91.7289	91.0658	91.7289	0.00
18/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10185	11	10	11	0.00
18/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES33 On 06-August-26			Bond Future	9.53	93.4109	92.7354	93.4109	0.00
18/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10867	12	11	12	0.00
18/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES33 On 05-November-26			Bond Future	9.63	91.3237	90.6358	91.3237	0.00
18/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5307	6	5	6	0.00
18/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES33 On 04-February-27			Bond Future	9.75	92.9821	92.2822	92.9821	0.00
18/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
18/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	214	0	0	0	0.00
18/03/2026	ES33 On 06-May-27			Bond Future	9.88	90.8345	90.1229	90.8345	0.00
18/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
18/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4802	4	5	4	0.00
18/03/2026	ES42 On 07-May-26			Bond Future	9.88	90.4906	89.4229	90.4906	0.00
18/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14781	16	15	16	0.00
18/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES42 On 06-August-26			Bond Future	9.96	92.1501	91.0625	92.1501	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
18/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16588	18	17	18	0.00
18/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES42 On 05-November-26			Bond Future	10.03	89.5687	88.4612	89.5687	0.00
18/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10496	12	10	12	0.00
18/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES42 On 04-February-27			Bond Future	10.12	91.1944	90.0673	91.1944	0.00
18/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1207	2	1	2	0.00
18/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
18/03/2026	ES42 On 06-May-27			Bond Future	10.21	88.5438	87.3974	88.5438	0.00
18/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
18/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6345	5	6	5	0.00
18/03/2026	GOVI On 07-May-26			GOVI	1327.76	1340.4590	1327.7590	1340.4590	613.00
18/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1507590	163	151	163	0.00
18/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
18/03/2026	GOVI On 06-August-26			GOVI	1351.52	1364.4460	1351.5160	1364.4460	0.00
18/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1625160	175	163	175	0.00
18/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
18/03/2026	GOVI On 05-November-26			GOVI	1376.14	1389.3020	1376.1370	1389.3020	0.00
18/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	991370	112	99	112	0.00
18/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
18/03/2026	GOVI On 04-February-27			GOVI	1400.84	1414.2380	1400.8390	1414.2380	0.00
18/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	318390	45	32	45	0.00
18/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
18/03/2026	GOVI On 06-May-27			GOVI	1425.37	1439.0040	1425.3730	1439.0040	0.00
18/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	12	0	12	0.00
18/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	16270	0	2	0	0.00
18/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2026	I258 On 07-May-26			Bond Future	128.86	131.2637	128.8639	131.2637	0.00
18/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	15134	18	15	18	0.00
18/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
18/03/2026	I258 On 06-August-26			Bond Future	128.38	130.8285	128.3803	130.8285	0.00
18/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	15431	18	15	18	0.00
18/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	1	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
18/03/2026	I258 On 05-November-26			Bond Future	130.72	133.2172	130.7241	133.2172	0.00
18/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	15783	18	16	18	0.00
18/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	9	0	0	0	0.00
18/03/2026	I258 On 04-February-27			Bond Future	130.20	132.7446	130.1959	132.7446	0.00
18/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	11480	14	11	14	0.00
18/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	184	0	0	0	0.00
18/03/2026	I258 On 06-May-27			Bond Future	132.50	135.0939	132.5011	135.0939	0.00
18/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2404	4	2	4	0.00
18/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	4683	3	5	3	0.00
18/03/2026	IGOV On 07-May-26			Index Future	434.85	435.3150	434.8460	435.3150	253.00
18/03/2026	IGOV On 06-August-26			Index Future	442.73	443.2110	442.7330	443.2110	0.00
18/03/2026	IGOV On 05-November-26			Index Future	450.90	451.3900	450.9030	451.3900	0.00
18/03/2026	IGOV On 04-February-27			Index Future	459.10	459.5940	459.0990	459.5940	0.00
18/03/2026	IGOV On 06-May-27			Index Future	467.24	467.7430	467.2410	467.7430	0.00
18/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/03/2026	R033 On 07-May-26			Bond Future	8.75	108.2251	107.5026	108.2251	9,549.00
18/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8256	9	8	9	0.00
18/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	42	0	0	0	0.00
18/03/2026	R033 On 06-August-26			Bond Future	8.82	110.1830	109.4471	110.1830	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
18/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7537	8	8	8	0.00
18/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	544	0	1	0	0.00
18/03/2026	R033 On 05-November-26			Bond Future	8.90	107.1279	106.3786	107.1279	0.00
18/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3915	4	4	4	0.00
18/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1814	2	2	2	0.00
18/03/2026	R033 On 04-February-27			Bond Future	8.99	109.0486	108.2865	109.0486	0.00
18/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2113	2	2	2	0.00
18/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3757	3	4	3	0.00
18/03/2026	R033 On 06-May-27			Bond Future	9.10	105.9133	105.1389	105.9133	0.00
18/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	735	1	1	1	0.00
18/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6290	6	6	6	0.00
18/03/2026	R035 On 07-May-26			Bond Future	8.99	101.8930	101.0777	101.8930	105,658.00
18/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10418	11	10	11	0.00
18/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9380	10	9	10	0.00
18/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6726	8	7	8	0.00
18/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	4046	5	4	5	200.00
18/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9641	10	10	10	0.00
18/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3942	5	4	5	250.00
18/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6995	8	7	8	0.00
18/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4310	5	4	5	350.00
18/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9275	10	9	10	0.00
18/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6618	7	7	7	0.00
18/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	12	0	0	0	0.00
18/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	105	0	0	0	0.00
18/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	9	0	0	0	1,000.00
18/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	444	1	0	1	1,000.00
18/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1796	2	2	2	0.00
18/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	523	0	1	0	1,000.00
18/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1617	1	2	1	0.00
18/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4275	3	4	3	0.00
18/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2748	2	3	2	16,000.00
18/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4151	3	4	3	16,000.00
18/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	23	0	0	0	250.00
18/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	129	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
18/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	3	0	0	0	250.00
18/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	18	0	0	0	350.00
18/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	101	0	0	0	0.00
18/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	2	0	0	0	350.00
18/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	22	0	0	0	200.00
18/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	120	0	0	0	0.00
18/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	3	0	0	0	200.00
18/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
18/03/2026	R035 On 06-August-26			Bond Future	9.06	103.7363	102.9059	103.7363	100.00
18/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10861	12	11	12	0.00
18/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4315	5	4	5	0.00
18/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2180	3	2	3	250.00
18/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6725	7	7	7	0.00
18/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	3	0	0	0	5,000.00
18/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	9	0	0	0	0.00
18/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	140	0	0	0	0.00
18/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	13	0	0	0	5,000.00
18/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	649	1	1	1	350.00
18/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	106	0	0	0	1,000.00
18/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	828	1	1	1	1,000.00
18/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2858	3	3	3	0.00
18/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4269	5	4	5	0.00
18/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2142	3	2	3	0.00
18/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1850	2	2	2	200.00
18/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3903	5	4	5	0.00
18/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6282	7	6	7	0.00
18/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	277	0	0	0	200.00
18/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	635	0	1	0	200.00
18/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1423	1	1	1	0.00
18/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1253	1	1	1	350.00
18/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2694	2	3	2	0.00
18/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	555	0	1	0	350.00
18/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	940	1	1	1	1,000.00
18/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2396	2	2	2	0.00
18/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4705	4	5	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
18/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4430	4	4	4	5,000.00
18/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6740	6	7	6	0.00
18/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7054	6	7	6	0.00
18/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8331	8	8	8	0.00
18/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	240	0	0	0	250.00
18/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	546	0	1	0	250.00
18/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1233	1	1	1	0.00
18/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	36	0	0	0	0.00
18/03/2026	R035 On 05-November-26			Bond Future	9.13	101.1056	100.2601	101.1056	0.00
18/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5613	6	6	6	0.00
18/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1057	1	1	1	200.00
18/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4598	5	5	5	0.00
18/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2594	3	3	3	0.00
18/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1511	2	2	2	0.00
18/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	426	1	0	1	0.00
18/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	52	0	0	0	600.00
18/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4265	4	4	4	600.00
18/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6933	6	7	6	0.00
18/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2420	2	2	2	600.00
18/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1629	1	2	1	200.00
18/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2950	2	3	2	0.00
18/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	880	1	1	1	200.00
18/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	661	1	1	1	0.00
18/03/2026	R035 On 04-February-27			Bond Future	9.22	102.9187	102.0586	102.9187	0.00
18/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1726	2	2	2	0.00
18/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	34	0	0	0	3,000.00
18/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	237	0	0	0	3,000.00
18/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1281	2	1	2	0.00
18/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3327	3	3	3	3,000.00
18/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6063	5	6	5	0.00
18/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8894	8	9	8	0.00
18/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2813	2	3	2	0.00
18/03/2026	R035 On 06-May-27			Bond Future	9.31	100.2162	99.3419	100.2162	0.00
18/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	292	0	0	0	0.00
18/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6210	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
18/03/2026	R038 On 07-May-26			Bond Future	9.37	113.0423	111.8537	113.0423	4,390.00
18/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14005	15	14	15	0.00
18/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R038 On 06-August-26			Bond Future	9.45	115.0874	113.8768	115.0874	0.00
18/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15545	17	16	17	0.00
18/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	25	0	0	0	0.00
18/03/2026	R038 On 05-November-26			Bond Future	9.53	111.6796	110.4472	111.6796	0.00
18/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8738	10	9	10	0.00
18/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	497	0	0	0	0.00
18/03/2026	R038 On 04-February-27			Bond Future	9.61	113.6819	112.4279	113.6819	0.00
18/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2845	4	3	4	0.00
18/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2943	2	3	2	0.00
18/03/2026	R038 On 06-May-27			Bond Future	9.71	110.1863	108.9115	110.1863	0.00
18/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	397	1	0	1	0.00
18/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7716	7	8	7	0.00
18/03/2026	R053 On 07-May-26			Bond Future	9.44	124.2895	122.5469	124.2895	77,717.00
18/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21772	24	22	24	0.00
18/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R053 On 06-August-26			Bond Future	9.50	126.5380	124.7634	126.5380	0.00
18/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25666	27	26	27	0.00
18/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	4	0	0	0	530.00
18/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	89	0	0	0	0.00
18/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1275	2	1	2	530.00
18/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3806	5	4	5	0.00
18/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2630	2	3	2	530.00
18/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5897	5	6	5	530.00
18/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	10997	9	11	9	0.00
18/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17742	16	18	16	0.00
18/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	14	0	0	0	0.00
18/03/2026	R053 On 05-November-26			Bond Future	9.55	122.9586	121.1519	122.9586	0.00
18/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16921	19	17	19	0.00
18/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	545	0	1	0	0.00
18/03/2026	R053 On 04-February-27			Bond Future	9.61	125.1630	123.3247	125.1630	0.00
18/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7197	8	7	8	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
18/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3146	3	3	3	0.00
18/03/2026	R053 On 06-May-27			Bond Future	9.68	121.4902	119.6208	121.4902	0.00
18/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1355	2	1	2	0.00
18/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	10173	9	10	9	0.00
18/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
18/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	58	0	0	0	0.00
18/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	58	0	0	0	0.00
18/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
18/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
18/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67	0	0	0	0.00
18/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
18/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
18/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
18/03/2026	R202 On 07-May-26			Bond Future	296.20	298.9648	296.2010	298.9648	772.00
18/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	18651	21	19	21	0.00
18/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R202 On 06-August-26			Bond Future	296.23	299.0518	296.2286	299.0518	253.00
18/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	17369	20	17	20	0.00
18/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R202 On 05-November-26			Bond Future	301.64	304.5116	301.6366	304.5116	0.00
18/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	21177	24	21	24	0.00
18/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R202 On 04-February-27			Bond Future	301.61	304.5535	301.6135	304.5535	0.00
18/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6884	10	7	10	0.00
18/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R202 On 06-May-27			Bond Future	306.96	309.9468	306.9571	309.9468	0.00
18/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	3	0	3	0.00
18/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	33	0	0	0	0.00
18/03/2026	R209 On 07-May-26			Bond Future	9.12	83.0154	82.2494	83.0154	45,923.00
18/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10080	11	10	11	0.00
18/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
18/03/2026	R209 On 06-August-26			Bond Future	9.19	84.5172	83.7371	84.5172	770.00
18/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11090	12	11	12	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
18/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	19	0	0	0	0.00
18/03/2026	R209 On 05-November-26			Bond Future	9.26	82.8900	82.0956	82.8900	0.00
18/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5997	7	6	7	0.00
18/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	488	0	0	0	0.00
18/03/2026	R209 On 04-February-27			Bond Future	9.33	84.3763	83.5683	84.3763	0.00
18/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1979	2	2	2	0.00
18/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1129	1	1	1	0.00
18/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	71	0	0	0	3,237.00
18/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3146	3	3	3	3,237.00
18/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7387	7	7	7	0.00
18/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2266	2	2	2	0.00
18/03/2026	R209 On 06-May-27			Bond Future	9.42	82.7007	81.8793	82.7007	0.00
18/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	334	0	0	0	0.00
18/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	206	0	0	0	4,620.00
18/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2093	3	2	3	0.00
18/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2620	2	3	2	4,620.00
18/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6591	6	7	6	0.00
18/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5810	5	6	5	0.00
18/03/2026	R210 On 07-May-26			Bond Future	260.12	259.8562	260.1154	259.8562	1,096.00
18/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	4715	4	5	4	0.00
18/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R210 On 06-August-26			Bond Future	264.88	264.6212	264.8844	264.6212	0.00
18/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5044	5	5	5	0.00
18/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R210 On 05-November-26			Bond Future	266.20	265.9324	266.1952	265.9324	0.00
18/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	12865	13	13	13	0.00
18/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R210 On 04-February-27			Bond Future	271.03	270.7637	271.0327	270.7637	0.00
18/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5003	5	5	5	0.00
18/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R210 On 06-May-27			Bond Future	272.24	271.9796	272.2353	271.9796	0.00
18/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1105	1	1	1	0.00
18/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R213 On 07-May-26			Bond Future	8.49	96.1525	95.5988	96.1525	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
18/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4766	5	5	5	0.00
18/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	12	0	0	0	0.00
18/03/2026	R213 On 06-August-26			Bond Future	8.57	97.8919	97.3279	97.8919	0.00
18/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	4091	5	4	5	0.00
18/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	179	0	0	0	0.00
18/03/2026	R213 On 05-November-26			Bond Future	8.65	96.1066	95.5324	96.1066	0.00
18/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1480	2	1	2	0.00
18/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1137	1	1	1	0.00
18/03/2026	R213 On 04-February-27			Bond Future	8.75	97.8303	97.2462	97.8303	0.00
18/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	506	1	1	1	0.00
18/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2517	2	3	2	0.00
18/03/2026	R213 On 06-May-27			Bond Future	8.88	95.9904	95.3968	95.9904	0.00
18/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	91	0	0	0	0.00
18/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	439	1	0	1	2,830.00
18/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2221	3	2	3	0.00
18/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1095	1	1	1	2,830.00
18/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2760	2	3	2	0.00
18/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4227	4	4	4	0.00
18/03/2026	R214 On 07-May-26			Bond Future	9.47	78.8355	77.8774	78.8355	38,763.00
18/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11934	13	12	13	0.00
18/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R214 On 06-August-26			Bond Future	9.53	80.2617	79.2860	80.2617	0.00
18/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13674	15	14	15	0.00
18/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	14	0	0	0	0.00
18/03/2026	R214 On 05-November-26			Bond Future	9.60	78.4122	77.4188	78.4122	0.00
18/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8511	9	9	9	0.00
18/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	443	0	0	0	0.00
18/03/2026	R214 On 04-February-27			Bond Future	9.67	79.8184	78.8076	79.8184	0.00
18/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3478	4	3	4	0.00
18/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2061	2	2	2	0.00
18/03/2026	R214 On 06-May-27			Bond Future	9.75	77.9169	76.8890	77.9169	0.00
18/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	515	1	1	1	0.00
18/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6157	5	6	5	0.00
18/03/2026	R248 On 07-May-26			Bond Future	9.52	96.0096	94.6555	96.0096	282,098.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16176	18	16	18	0.00
18/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
18/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	3	0	0	0	1,620.00
18/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	303	1	0	1	0.00
18/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	322	1	0	1	0.00
18/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3266	2	3	2	0.00
18/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3338	2	3	2	0.00
18/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7546	6	8	6	0.00
18/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11560	10	12	10	0.00
18/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R248 On 06-August-26			Bond Future	9.58	97.7465	96.3675	97.7465	0.00
18/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19528	21	20	21	0.00
18/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	766	1	1	1	0.00
18/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4694	6	5	6	0.00
18/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1266	1	1	1	1,762.00
18/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5952	5	6	5	1,762.00
18/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	9	0	0	0	0.00
18/03/2026	R248 On 05-November-26			Bond Future	9.64	95.0711	93.6673	95.0711	0.00
18/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12839	14	13	14	0.00
18/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	396	0	0	0	0.00
18/03/2026	R248 On 04-February-27			Bond Future	9.71	96.7760	95.3474	96.7760	0.00
18/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5402	6	5	6	0.00
18/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2195	2	2	2	0.00
18/03/2026	R248 On 06-May-27			Bond Future	9.78	94.0294	92.5767	94.0294	0.00
18/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1003	1	1	1	0.00
18/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7326	6	7	6	0.00
18/03/2026	R2R9 On 07-May-26			Bond Future	9.44	105.3633	104.3022	105.3633	0.00
18/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93453	95	93	95	0.00
18/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R2R9 On 06-August-26			Bond Future	9.52	107.2694	106.1887	107.2694	0.00
18/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93069	94	93	94	0.00
18/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R2R9 On 05-November-26			Bond Future	9.59	104.2248	103.1246	104.2248	0.00
18/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92155	93	92	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
18/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R2R9 On 04-February-27			Bond Future	9.67	106.0934	104.9741	106.0934	0.00
18/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3302	4	3	4	0.00
18/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1781	1	2	1	0.00
18/03/2026	R2R9 On 06-May-27			Bond Future	9.77	102.9695	101.8316	102.9695	0.00
18/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	652	1	1	1	0.00
18/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7506	7	8	7	0.00
18/03/2026	R4R2 On 07-May-26			Bond Future	9.53	107.1471	105.9211	107.1471	4,279.00
18/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94832	96	95	96	0.00
18/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R4R2 On 06-August-26			Bond Future	9.61	109.0855	107.8368	109.0855	0.00
18/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94420	96	94	96	0.00
18/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R4R2 On 05-November-26			Bond Future	9.68	105.9477	104.6764	105.9477	0.00
18/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93454	95	93	95	0.00
18/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
18/03/2026	R4R2 On 04-February-27			Bond Future	9.75	107.8471	106.5537	107.8471	0.00
18/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4475	5	4	5	0.00
18/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1530	1	2	1	0.00
18/03/2026	R4R2 On 06-May-27			Bond Future	9.84	104.6277	103.3127	104.6277	0.00
18/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	876	1	1	1	0.00
18/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7808	7	8	7	0.00
18/03/2026	RR87 On 07-May-26			Bond Future	7.22	102.8541	102.7921	102.8541	0.00
18/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	5	0	0	0	0.00
18/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	237	0	0	0	0.00
18/03/2026	RR87 On 06-August-26			Bond Future	7.15	100.9764	100.9101	100.9764	0.00
18/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7	0	0	0	0.00
18/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	227	0	0	0	0.00
18/03/2026	RR87 On 05-November-26			Bond Future	6.68	102.7965	102.7289	102.7965	0.00
18/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
18/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	162	0	0	0	0.00
18/03/2026	RR88 On 07-May-26			Bond Future	7.37	105.6293	105.5739	105.6293	0.00
18/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	9	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
18/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	809	1	1	1	0.00
18/03/2026	RR88 On 06-August-26			Bond Future	7.39	104.6755	104.6224	104.6755	0.00
18/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	48	0	0	0	0.00
18/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	773	1	1	1	0.00
18/03/2026	RR88 On 05-November-26			Bond Future	7.39	105.9411	105.8839	105.9411	0.00
18/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	55	0	0	0	0.00
18/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	768	1	1	1	0.00
18/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00