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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/03/2026 TO: 19/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	2029 On 07-May-26			Bond Future	146.15	146.1114	146.1504	146.1114	4,468.00
19/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4330	4	4	4	0.00
19/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2029 On 06-August-26			Bond Future	148.83	148.7902	148.8298	148.7902	0.00
19/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4730	5	5	5	0.00
19/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2029 On 05-November-26			Bond Future	150.07	150.0267	150.0675	150.0267	0.00
19/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2508	2	3	2	0.00
19/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2029 On 04-February-27			Bond Future	152.80	152.7533	152.7951	152.7533	0.00
19/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3075	3	3	3	0.00
19/03/2026	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
19/03/2026	2029 On 06-May-27			Bond Future	154.00	153.9493	153.9973	153.9493	0.00
19/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	677	1	1	1	0.00
19/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2030 On 07-May-26			Bond Future	8.33	101.4219	101.1641	101.4219	144,250.00
19/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3259	4	3	4	0.00
19/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
19/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	18	0	0	0	1,000.00
19/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	86	0	0	0	0.00
19/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1388	1	1	1	1,000.00
19/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1990	2	2	2	0.00
19/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3589	3	4	3	0.00
19/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	23	0	0	0	0.00
19/03/2026	2030 On 06-August-26			Bond Future	8.43	99.2469	98.9843	99.2469	31,545.00
19/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2545	3	3	3	0.00
19/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	96	0	0	0	1,000.00
19/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	356	0	0	0	0.00
19/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	5	0	0	0	1,000.00
19/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2236	2	2	2	0.00
19/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1450	1	1	1	1,000.00
19/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3663	3	4	3	0.00
19/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	265	0	0	0	0.00
19/03/2026	2030 On 05-November-26			Bond Future	8.52	101.0358	100.7685	101.0358	0.00
19/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	864	1	1	1	0.00
19/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1211	1	1	1	0.00
19/03/2026	2030 On 04-February-27			Bond Future	8.63	98.8413	98.5693	98.8413	0.00
19/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	263	0	0	0	0.00
19/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2359	2	2	2	0.00
19/03/2026	2030 On 06-May-27			Bond Future	8.80	100.5675	100.2910	100.5675	0.00
19/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	32	0	0	0	0.00
19/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3708	3	4	3	0.00
19/03/2026	2031 On 07-May-26			Bond Future	114.26	114.3581	114.2574	114.3581	1,798.00
19/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	565	1	1	1	0.00
19/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	148	0	0	0	0.00
19/03/2026	2031 On 06-August-26			Bond Future	113.94	114.0387	113.9360	114.0387	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
19/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	564	1	1	1	0.00
19/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	438	0	0	0	0.00
19/03/2026	2031 On 05-November-26			Bond Future	116.02	116.1206	116.0161	116.1206	0.00
19/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4527	5	5	5	0.00
19/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
19/03/2026	2031 On 04-February-27			Bond Future	115.66	115.7657	115.6643	115.7657	0.00
19/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	463	1	0	1	0.00
19/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	979	1	1	1	0.00
19/03/2026	2031 On 06-May-27			Bond Future	117.71	117.8155	117.7127	117.8155	0.00
19/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1224	1	1	1	0.00
19/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	382	0	0	0	0.00
19/03/2026	2032 On 07-May-26			Bond Future	8.75	99.0745	98.6644	99.0745	167,530.00
19/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5972	6	6	6	0.00
19/03/2026	2032 On 07-May-26		Call	Bond Future	326.80	0.4564	0.3268	0.4564	0.00
19/03/2026	2032 On 07-May-26		Put	Bond Future	1662.41	1.3819	1.6624	1.3819	0.00
19/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	11	0	0	0	0.00
19/03/2026	2032 On 06-August-26			Bond Future	8.84	100.8664	100.4488	100.8664	230.00
19/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5495	6	5	6	0.00
19/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	164	0	0	0	0.00
19/03/2026	2032 On 05-November-26			Bond Future	8.92	98.5256	98.1003	98.5256	0.00
19/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2153	2	2	2	0.00
19/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1163	1	1	1	0.00
19/03/2026	2032 On 04-February-27			Bond Future	9.02	100.2927	99.8601	100.2927	0.00
19/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	723	1	1	1	0.00
19/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2895	3	3	3	0.00
19/03/2026	2032 On 06-May-27			Bond Future	9.14	97.8879	97.4479	97.8879	0.00
19/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	134	0	0	0	0.00
19/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5397	5	5	5	0.00
19/03/2026	2033 On 07-May-26			Bond Future	141.34	142.1092	141.3423	142.1092	7,827.00
19/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6182	7	6	7	0.00
19/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2033 On 06-August-26			Bond Future	143.93	144.7147	143.9336	144.7147	0.00
19/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9684	10	10	10	0.00
19/03/2026	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
19/03/2026	2033 On 05-November-26			Bond Future	144.98	145.7749	144.9798	145.7749	0.00
19/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7720	9	8	9	0.00
19/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2033 On 04-February-27			Bond Future	147.61	148.4243	147.6149	148.4243	0.00
19/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4905	6	5	6	0.00
19/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2033 On 06-May-27			Bond Future	148.62	149.4394	148.6204	149.4394	0.00
19/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
19/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2590	2	3	2	0.00
19/03/2026	2037 On 07-May-26			Bond Future	9.36	97.0930	96.6057	97.0930	219,889.00
19/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	11524	12	12	12	0.00
19/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17058	18	17	18	0.00
19/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9507	10	10	10	142.00
19/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1585	2	2	2	1,500.00
19/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4482	5	4	5	0.00
19/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	213	0	0	0	1,500.00
19/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	755	1	1	1	0.00
19/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2562	2	3	2	0.00
19/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	129	0	0	0	1,500.00
19/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
19/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	5	0	0	0	0.00
19/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
19/03/2026	2037 On 06-August-26			Bond Future	9.44	94.5891	94.0929	94.5891	230.00
19/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	12926	13	13	13	0.00
19/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	10822	11	11	11	0.00
19/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	7731	8	8	8	0.00
19/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4271	5	4	5	2,541.00
19/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	253	0	0	0	2,541.00
19/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	731	1	1	1	0.00
19/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	61	0	0	0	2,541.00
19/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	20	0	0	0	0.00
19/03/2026	2037 On 05-November-26			Bond Future	9.51	96.2940	95.7889	96.2940	0.00
19/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7115	8	7	8	0.00
19/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8128	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
19/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5247	6	5	6	0.00
19/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2056	2	2	2	4,490.00
19/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	975	1	1	1	4,490.00
19/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2395	2	2	2	0.00
19/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	473	0	0	0	4,490.00
19/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	623	1	1	1	0.00
19/03/2026	2037 On 04-February-27			Bond Future	9.60	93.7638	93.2498	93.7638	0.00
19/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2142	2	2	2	0.00
19/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3233	4	3	4	0.00
19/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1521	2	2	2	0.00
19/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	132	0	0	0	4,490.00
19/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	3288	3	3	3	4,490.00
19/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	7488	7	7	7	0.00
19/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1973	2	2	2	4,490.00
19/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2682	2	3	2	0.00
19/03/2026	2037 On 06-May-27			Bond Future	9.70	95.4008	94.8780	95.4008	0.00
19/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	280	0	0	0	0.00
19/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	7207	7	7	7	0.00
19/03/2026	2038 On 07-May-26			Bond Future	156.71	157.1003	156.7058	157.1003	4,978.00
19/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12176	13	12	13	0.00
19/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2038 On 06-August-26			Bond Future	157.39	157.7870	157.3852	157.7870	0.00
19/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12665	13	13	13	0.00
19/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2038 On 05-November-26			Bond Future	160.26	160.6675	160.2585	160.6675	0.00
19/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	13948	14	14	14	0.00
19/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2038 On 04-February-27			Bond Future	160.94	161.3495	160.9378	161.3495	0.00
19/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7108	8	7	8	0.00
19/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2038 On 06-May-27			Bond Future	163.79	164.2080	163.7894	164.2080	0.00
19/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
19/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	2311	2	2	2	0.00
19/03/2026	2040 On 07-May-26			Bond Future	9.59	98.6703	98.0040	98.6703	56,080.00

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19/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	13578	14	14	14	0.00
19/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	18383	19	18	19	0.00
19/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	16700	17	17	17	0.00
19/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	15642	16	16	16	0.00
19/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10278	11	10	11	0.00
19/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	13870	15	14	15	0.00
19/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	7649	8	8	8	1,460.00
19/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0	0	0	0	27,500.00
19/03/2026	2040 On 07-May-26		Call	Bond Future	476.39	0.6877	0.4764	0.6877	0.00
19/03/2026	2040 On 07-May-26		Put	Bond Future	2472.41	2.0173	2.4724	2.0173	0.00
19/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	7264	7	7	7	0.00
19/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
19/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	41	0	0	0	0.00
19/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	9	0	0	0	0.00
19/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
19/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2040 On 06-August-26			Bond Future	9.67	95.9445	95.2659	95.9445	47,386.00
19/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	15845	17	16	17	0.00
19/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	12	0	0	0	0.00
19/03/2026	2040 On 05-November-26			Bond Future	9.75	97.6738	96.9830	97.6738	0.00
19/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9225	10	9	10	0.00
19/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10335	11	10	11	0.00
19/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7107	8	7	8	0.00
19/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3291	4	3	4	2,300.00
19/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	897	1	1	1	2,300.00
19/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	2149	2	2	2	0.00
19/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	401	0	0	0	2,300.00
19/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	568	0	1	0	0.00
19/03/2026	2040 On 04-February-27			Bond Future	9.83	94.9179	94.2148	94.9179	0.00
19/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3248	4	3	4	0.00
19/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	223	0	0	0	2,300.00
19/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4324	5	4	5	0.00
19/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2214	3	2	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
19/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	3325	3	3	3	2,300.00
19/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7912	7	8	7	0.00
19/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	2000	2	2	2	2,300.00
19/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2549	2	3	2	0.00
19/03/2026	2040 On 06-May-27			Bond Future	9.92	96.5748	95.8597	96.5748	0.00
19/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	398	1	0	1	0.00
19/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7905	7	8	7	0.00
19/03/2026	2043 On 07-May-26			Bond Future	121.37	121.7189	121.3706	121.7189	0.00
19/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9671	10	10	10	0.00
19/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2043 On 06-August-26			Bond Future	120.75	121.1044	120.7495	121.1044	3,416.00
19/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	9871	10	10	10	0.00
19/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
19/03/2026	2043 On 05-November-26			Bond Future	122.95	123.3153	122.9540	123.3153	0.00
19/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10122	10	10	10	0.00
19/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	8	0	0	0	0.00
19/03/2026	2043 On 04-February-27			Bond Future	122.29	122.6523	122.2905	122.6523	0.00
19/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5050	5	5	5	0.00
19/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	389	0	0	0	0.00
19/03/2026	2043 On 06-May-27			Bond Future	124.46	124.8237	124.4559	124.8237	0.00
19/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	962	1	1	1	0.00
19/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3986	4	4	4	0.00
19/03/2026	2044 On 07-May-26			Bond Future	9.62	95.6480	95.0446	95.6480	143,537.00
19/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15093	16	15	16	0.00
19/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3387	4	3	4	0.00
19/03/2026	2044 On 07-May-26		Call	Bond Future	110.31	0.1703	0.1103	0.1703	0.00
19/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	475	0	0	0	15,000.00
19/03/2026	2044 On 07-May-26		Put	Bond Future	5065.70	4.5224	5.0657	4.5224	0.00
19/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2044 On 06-August-26			Bond Future	9.70	92.9927	92.3783	92.9927	4,100.00
19/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18057	19	18	19	0.00
19/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	700	1	1	1	0.00
19/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	382	0	0	0	0.00
19/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2508	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
19/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	2097	2	2	2	14,500.00
19/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	6102	6	6	6	7,000.00
19/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	4310	4	4	4	7,000.00
19/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	9	0	0	0	0.00
19/03/2026	2044 On 05-November-26			Bond Future	9.76	94.6688	94.0434	94.6688	0.00
19/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	11484	12	11	12	0.00
19/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	414	0	0	0	0.00
19/03/2026	2044 On 04-February-27			Bond Future	9.83	91.9843	91.3477	91.9843	0.00
19/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	4784	5	5	5	0.00
19/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	2206	2	2	2	0.00
19/03/2026	2044 On 06-May-27			Bond Future	9.92	93.5899	92.9424	93.5899	0.00
19/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	769	1	1	1	0.00
19/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	7408	7	7	7	0.00
19/03/2026	2046 On 07-May-26			Bond Future	137.37	137.7760	137.3677	137.7760	18,662.00
19/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12418	13	12	13	0.00
19/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2046 On 06-August-26			Bond Future	139.89	140.3019	139.8862	140.3019	0.00
19/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17506	18	18	18	0.00
19/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2046 On 05-November-26			Bond Future	140.12	140.5381	140.1154	140.5381	0.00
19/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14635	15	15	15	0.00
19/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2046 On 04-February-27			Bond Future	142.66	143.0919	142.6618	143.0919	0.00
19/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11572	12	12	12	0.00
19/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2046 On 06-May-27			Bond Future	142.82	143.2521	142.8227	143.2521	0.00
19/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
19/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	6167	6	6	6	0.00
19/03/2026	2050 On 07-May-26			Bond Future	140.54	141.0120	140.5377	141.0120	17,225.00
19/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	16468	17	16	17	0.00
19/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2050 On 06-August-26			Bond Future	140.67	141.1537	140.6705	141.1537	0.00
19/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	17401	18	17	18	0.00
19/03/2026	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
19/03/2026	2050 On 05-November-26			Bond Future	143.24	143.7307	143.2387	143.7307	0.00
19/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	19399	20	19	20	0.00
19/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2050 On 04-February-27			Bond Future	143.35	143.8516	143.3544	143.8516	0.00
19/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	10964	11	11	11	0.00
19/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
19/03/2026	2050 On 06-May-27			Bond Future	145.89	146.3999	145.8944	146.3999	0.00
19/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
19/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	4566	4	5	4	0.00
19/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	AL37 On 07-May-26			Index Future	1243.40	1247.5410	1243.3960	1247.5410	0.00
19/03/2026	AL37 On 06-August-26			Index Future	1265.64	1269.8630	1265.6420	1269.8630	0.00
19/03/2026	AL37 On 05-November-26			Index Future	1288.70	1292.9960	1288.6980	1292.9960	0.00
19/03/2026	AL37 On 04-February-27			Index Future	1311.83	1316.2060	1311.8330	1316.2060	0.00
19/03/2026	AL37 On 06-May-27			Index Future	1334.81	1339.2590	1334.8120	1339.2590	0.00
19/03/2026	AL7T On 07-May-26			Index Future	1587.74	1595.5900	1587.7360	1595.5900	0.00
19/03/2026	AL7T On 06-August-26			Index Future	1616.14	1624.1400	1616.1430	1624.1400	0.00
19/03/2026	AL7T On 05-November-26			Index Future	1645.58	1653.7270	1645.5840	1653.7270	0.00
19/03/2026	AL7T On 04-February-27			Index Future	1675.13	1683.4120	1675.1250	1683.4120	0.00
19/03/2026	AL7T On 06-May-27			Index Future	1704.47	1712.8960	1704.4690	1712.8960	0.00
19/03/2026	ALBI On 07-May-26			Index Future	1347.54	1354.5630	1347.5370	1354.5630	73.00
19/03/2026	ALBI On 06-August-26			Index Future	1371.65	1378.8000	1371.6470	1378.8000	0.00
19/03/2026	ALBI On 05-November-26			Index Future	1396.63	1403.9170	1396.6340	1403.9170	0.00
19/03/2026	ALBI On 04-February-27			Index Future	1421.71	1429.1180	1421.7060	1429.1180	0.00
19/03/2026	ALBI On 06-May-27			Index Future	1446.61	1454.1480	1446.6100	1454.1480	0.00
19/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	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
19/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	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
19/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	ES33 On 07-May-26			Bond Future	9.52	91.0658	90.6476	91.0658	0.00
19/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9767	10	10	10	0.00
19/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/03/2026	ES33 On 06-August-26			Bond Future	9.62	92.7354	92.3095	92.7354	0.00
19/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10441	11	10	11	0.00
19/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/03/2026	ES33 On 05-November-26			Bond Future	9.73	90.6358	90.2021	90.6358	0.00
19/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4874	5	5	5	0.00
19/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
19/03/2026	ES33 On 04-February-27			Bond Future	9.85	92.2822	91.8407	92.2822	0.00
19/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
19/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	656	0	1	0	0.00
19/03/2026	ES33 On 06-May-27			Bond Future	9.98	90.1229	89.6739	90.1229	0.00
19/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
19/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5251	5	5	5	0.00
19/03/2026	ES42 On 07-May-26			Bond Future	9.96	89.4229	88.8015	89.4229	0.00
19/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14160	15	14	15	0.00
19/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/03/2026	ES42 On 06-August-26			Bond Future	10.04	91.0625	90.4296	91.0625	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
19/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15955		17	16	17	0.00
19/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0		0	0	0	0.00
19/03/2026	ES42 On 05-November-26			Bond Future	10.12		88.4612	87.8167	88.4612	0.00
19/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9852		10	10	10	0.00
19/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0		0	0	0	0.00
19/03/2026	ES42 On 04-February-27			Bond Future	10.21		90.0673	89.4112	90.0673	0.00
19/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	551		1	1	1	0.00
19/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0		0	0	0	0.00
19/03/2026	ES42 On 06-May-27			Bond Future	10.31		87.3974	86.7301	87.3974	0.00
19/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0		0	0	0	0.00
19/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7012		6	7	6	0.00
19/03/2026	GOVI On 07-May-26			GOVI	1320.73		1327.7590	1320.7290	1327.7590	616.00
19/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1437290		151	144	151	0.00
19/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0		0	0	0	0.00
19/03/2026	GOVI On 06-August-26			GOVI	1344.36		1351.5160	1344.3590	1351.5160	0.00
19/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1553590		163	155	163	0.00
19/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0		0	0	0	0.00
19/03/2026	GOVI On 05-November-26			GOVI	1368.85		1376.1370	1368.8490	1376.1370	0.00
19/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	918490		99	92	99	0.00
19/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0		0	0	0	0.00
19/03/2026	GOVI On 04-February-27			GOVI	1393.42		1400.8390	1393.4220	1400.8390	0.00
19/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	244220		32	24	32	0.00
19/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0		0	0	0	0.00
19/03/2026	GOVI On 06-May-27			GOVI	1417.83		1425.3730	1417.8310	1425.3730	0.00
19/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0		0	0	0	0.00
19/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	91690		2	9	2	0.00
19/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
19/03/2026	I258 On 07-May-26			Bond Future	128.01		128.8639	128.0078	128.8639	0.00
19/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	14278		15	14	15	0.00
19/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0		0	0	0	0.00
19/03/2026	I258 On 06-August-26			Bond Future	127.51		128.3803	127.5086	128.3803	0.00
19/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	14560		15	15	15	0.00
19/03/2026	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
19/03/2026	I258 On 05-November-26			Bond Future	129.84	130.7241	129.8364	130.7241	0.00
19/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	14900	16	15	16	0.00
19/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	13	0	0	0	0.00
19/03/2026	I258 On 04-February-27			Bond Future	129.30	130.1959	129.2979	130.1959	0.00
19/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	10637	11	11	11	0.00
19/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	239	0	0	0	0.00
19/03/2026	I258 On 06-May-27			Bond Future	131.59	132.5011	131.5876	132.5011	0.00
19/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	2046	2	2	2	0.00
19/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	5239	5	5	5	0.00
19/03/2026	IGOV On 07-May-26			Index Future	433.46	434.8460	433.4560	434.8460	253.00
19/03/2026	IGOV On 06-August-26			Index Future	441.32	442.7330	441.3170	442.7330	0.00
19/03/2026	IGOV On 05-November-26			Index Future	449.46	450.9030	449.4600	450.9030	0.00
19/03/2026	IGOV On 04-February-27			Index Future	457.63	459.0990	457.6310	459.0990	0.00
19/03/2026	IGOV On 06-May-27			Index Future	465.75	467.2410	465.7480	467.2410	0.00
19/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
19/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/03/2026	R033 On 07-May-26			Bond Future	8.84	107.5026	107.0192	107.5026	9,549.00
19/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	7783	8	8	8	0.00
19/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	52	0	0	0	0.00
19/03/2026	R033 On 06-August-26			Bond Future	8.92	109.4471	108.9548	109.4471	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
19/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7114	8	7	8	0.00
19/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	614	1	1	1	0.00
19/03/2026	R033 On 05-November-26			Bond Future	9.00	106.3786	105.8775	106.3786	0.00
19/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3600	4	4	4	0.00
19/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1999	2	2	2	0.00
19/03/2026	R033 On 04-February-27			Bond Future	9.10	108.2865	107.7765	108.2865	0.00
19/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1900	2	2	2	0.00
19/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4055	4	4	4	0.00
19/03/2026	R033 On 06-May-27			Bond Future	9.21	105.1389	104.6203	105.1389	0.00
19/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	631	1	1	1	0.00
19/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6704	6	7	6	0.00
19/03/2026	R035 On 07-May-26			Bond Future	9.07	101.0777	100.5957	101.0777	106,205.00
19/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9937	10	10	10	0.00
19/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8899	9	9	9	0.00
19/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6252	7	6	7	0.00
19/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3607	4	4	4	200.00
19/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9160	10	9	10	0.00
19/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3505	4	4	4	250.00
19/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6520	7	7	7	0.00
19/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3865	4	4	4	350.00
19/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	8795	9	9	9	0.00
19/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6145	7	6	7	0.00
19/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	5	0	0	0	0.00
19/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	60	0	0	0	0.00
19/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	4	0	0	0	1,000.00
19/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	305	0	0	0	1,000.00
19/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1469	2	1	2	0.00
19/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	677	1	1	1	1,000.00
19/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1961	2	2	2	0.00
19/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4752	4	5	4	0.00
19/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	3185	3	3	3	16,000.00
19/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4627	4	5	4	16,000.00
19/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	32	0	0	0	250.00
19/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	174	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
19/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	5	0	0	0	250.00
19/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	25	0	0	0	350.00
19/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	138	0	0	0	0.00
19/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	3	0	0	0	350.00
19/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	30	0	0	0	200.00
19/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	163	0	0	0	0.00
19/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	4	0	0	0	200.00
19/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R035 On 06-August-26			Bond Future	9.14	102.9059	102.4151	102.9059	100.00
19/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10379	11	10	11	0.00
19/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3926	4	4	4	0.00
19/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1892	2	2	2	250.00
19/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6282	7	6	7	0.00
19/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	1	0	0	0	5,000.00
19/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	5	0	0	0	0.00
19/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	98	0	0	0	0.00
19/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	7	0	0	0	5,000.00
19/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	513	1	1	1	350.00
19/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	73	0	0	0	1,000.00
19/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	667	1	1	1	1,000.00
19/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2529	3	3	3	0.00
19/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3881	4	4	4	0.00
19/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1857	2	2	2	0.00
19/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1586	2	2	2	200.00
19/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3528	4	4	4	0.00
19/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5845	6	6	6	0.00
19/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	332	0	0	0	200.00
19/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	750	1	1	1	200.00
19/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1650	1	2	1	0.00
19/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1459	1	1	1	350.00
19/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	3049	3	3	3	0.00
19/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	658	1	1	1	350.00
19/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1102	1	1	1	1,000.00
19/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2726	2	3	2	0.00
19/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	5162	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4879	4	5	4	5,000.00
19/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	7225	7	7	7	0.00
19/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7541	7	8	7	0.00
19/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8820	8	9	8	0.00
19/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	287	0	0	0	250.00
19/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	648	1	1	1	250.00
19/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1436	1	1	1	0.00
19/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	45	0	0	0	0.00
19/03/2026	R035 On 05-November-26			Bond Future	9.22	100.2601	99.7604	100.2601	0.00
19/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5211	6	5	6	0.00
19/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	888	1	1	1	200.00
19/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4225	5	4	5	0.00
19/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2307	3	2	3	0.00
19/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1300	2	1	2	0.00
19/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	337	0	0	0	0.00
19/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	36	0	0	0	600.00
19/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4676	4	5	4	600.00
19/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	7417	7	7	7	0.00
19/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2709	2	3	2	600.00
19/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1842	2	2	2	200.00
19/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	3281	3	3	3	0.00
19/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1006	1	1	1	200.00
19/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	760	1	1	1	0.00
19/03/2026	R035 On 04-February-27			Bond Future	9.31	102.0586	101.5500	102.0586	0.00
19/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1512	2	2	2	0.00
19/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	24	0	0	0	3,000.00
19/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	185	0	0	0	3,000.00
19/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1103	1	1	1	0.00
19/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3658	3	4	3	3,000.00
19/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6520	6	7	6	0.00
19/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	9392	9	9	9	0.00
19/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	3107	3	3	3	0.00
19/03/2026	R035 On 06-May-27			Bond Future	9.41	99.3419	98.8248	99.3419	0.00
19/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	232	0	0	0	0.00
19/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6667	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R038 On 07-May-26			Bond Future	9.44	111.8537	111.3196	111.8537	4,431.00
19/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	13471	14	13	14	0.00
19/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R038 On 06-August-26			Bond Future	9.52	113.8768	113.3329	113.8768	0.00
19/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15006	16	15	16	0.00
19/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	30	0	0	0	0.00
19/03/2026	R038 On 05-November-26			Bond Future	9.60	110.4472	109.8934	110.4472	0.00
19/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8254	9	8	9	0.00
19/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	567	0	1	0	0.00
19/03/2026	R038 On 04-February-27			Bond Future	9.69	112.4279	111.8644	112.4279	0.00
19/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2563	3	3	3	0.00
19/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	3224	3	3	3	0.00
19/03/2026	R038 On 06-May-27			Bond Future	9.79	108.9115	108.3385	108.9115	0.00
19/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	326	0	0	0	0.00
19/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	8218	8	8	8	0.00
19/03/2026	R053 On 07-May-26			Bond Future	9.51	122.5469	121.6864	122.5469	77,719.00
19/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	20912	22	21	22	0.00
19/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R053 On 06-August-26			Bond Future	9.57	124.7634	123.8873	124.7634	0.00
19/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	24793	26	25	26	0.00
19/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	2	0	0	0	530.00
19/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	59	0	0	0	0.00
19/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1037	1	1	1	530.00
19/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3313	4	3	4	0.00
19/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	3013	3	3	3	530.00
19/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	6534	6	7	6	530.00
19/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	11843	11	12	11	0.00
19/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	18616	18	19	18	0.00
19/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	17	0	0	0	0.00
19/03/2026	R053 On 05-November-26			Bond Future	9.63	121.1519	120.2600	121.1519	0.00
19/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16105	17	16	17	0.00
19/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	621	1	1	1	0.00
19/03/2026	R053 On 04-February-27			Bond Future	9.70	123.3247	122.4170	123.3247	0.00
19/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	6614	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3470	3	3	3	0.00
19/03/2026	R053 On 06-May-27			Bond Future	9.77	119.6208	118.6975	119.6208	0.00
19/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1154	1	1	1	0.00
19/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	10894	10	11	10	0.00
19/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
19/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	58	0	0	0	0.00
19/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	58	0	0	0	0.00
19/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
19/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
19/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	67	0	0	0	0.00
19/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
19/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
19/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
19/03/2026	R202 On 07-May-26			Bond Future	293.67	296.2010	293.6725	296.2010	772.00
19/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	16123	19	16	19	0.00
19/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R202 On 06-August-26			Bond Future	293.65	296.2286	293.6535	296.2286	253.00
19/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14794	17	15	17	0.00
19/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R202 On 05-November-26			Bond Future	299.01	301.6366	299.0144	301.6366	0.00
19/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	18554	21	19	21	0.00
19/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R202 On 04-February-27			Bond Future	298.95	301.6135	298.9503	301.6135	0.00
19/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	4220	7	4	7	0.00
19/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R202 On 06-May-27			Bond Future	304.25	306.9571	304.2474	306.9571	0.00
19/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
19/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2743	0	3	0	0.00
19/03/2026	R209 On 07-May-26			Bond Future	9.21	82.2494	81.7675	82.2494	45,933.00
19/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	9598	10	10	10	0.00
19/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R209 On 06-August-26			Bond Future	9.28	83.7371	83.2463	83.7371	770.00
19/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	10605	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
19/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	25	0	0	0	0.00
19/03/2026	R209 On 05-November-26			Bond Future	9.35	82.0956	81.5961	82.0956	0.00
19/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5577	6	6	6	0.00
19/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	568	0	1	0	0.00
19/03/2026	R209 On 04-February-27			Bond Future	9.43	83.5683	83.0598	83.5683	0.00
19/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1736	2	2	2	0.00
19/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	957	1	1	1	0.00
19/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	51	0	0	0	3,237.00
19/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3482	3	3	3	3,237.00
19/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7875	7	8	7	0.00
19/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2531	2	3	2	0.00
19/03/2026	R209 On 06-May-27			Bond Future	9.52	81.8793	81.3622	81.8793	0.00
19/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	266	0	0	0	0.00
19/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	160	0	0	0	4,620.00
19/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	1852	2	2	2	0.00
19/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2896	3	3	3	4,620.00
19/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	7062	7	7	7	0.00
19/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	6260	6	6	6	0.00
19/03/2026	R210 On 07-May-26			Bond Future	260.46	260.1154	260.4630	260.1154	1,096.00
19/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5063	5	5	5	0.00
19/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R210 On 06-August-26			Bond Future	265.24	264.8844	265.2382	264.8844	0.00
19/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5398	5	5	5	0.00
19/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R210 On 05-November-26			Bond Future	266.56	266.1952	266.5566	266.1952	0.00
19/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13227	13	13	13	0.00
19/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R210 On 04-February-27			Bond Future	271.40	271.0327	271.4012	271.0327	0.00
19/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5371	5	5	5	0.00
19/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R210 On 06-May-27			Bond Future	272.62	272.2353	272.6232	272.2353	0.00
19/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1493	1	1	1	0.00
19/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R213 On 07-May-26			Bond Future	8.58	95.5988	95.2743	95.5988	85,557.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4446	5	4	5	0.00
19/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	16	0	0	0	0.00
19/03/2026	R213 On 06-August-26			Bond Future	8.66	97.3279	96.9974	97.3279	0.00
19/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3798	4	4	4	0.00
19/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	217	0	0	0	0.00
19/03/2026	R213 On 05-November-26			Bond Future	8.75	95.5324	95.1959	95.5324	0.00
19/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1299	1	1	1	0.00
19/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1293	1	1	1	0.00
19/03/2026	R213 On 04-February-27			Bond Future	8.86	97.2462	96.9039	97.2462	0.00
19/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	419	1	0	1	0.00
19/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2772	3	3	3	0.00
19/03/2026	R213 On 06-May-27			Bond Future	8.99	95.3968	95.0488	95.3968	0.00
19/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	68	0	0	0	0.00
19/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	360	0	0	0	2,830.00
19/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2010	2	2	2	0.00
19/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1232	1	1	1	2,830.00
19/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3029	3	3	3	0.00
19/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4551	4	5	4	0.00
19/03/2026	R214 On 07-May-26			Bond Future	9.56	77.8774	77.3205	77.8774	38,763.00
19/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11378	12	11	12	0.00
19/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R214 On 06-August-26			Bond Future	9.62	79.2860	78.7189	79.2860	0.00
19/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13111	14	13	14	0.00
19/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	18	0	0	0	0.00
19/03/2026	R214 On 05-November-26			Bond Future	9.69	77.4188	76.8415	77.4188	0.00
19/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8002	9	8	9	0.00
19/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	511	0	1	0	0.00
19/03/2026	R214 On 04-February-27			Bond Future	9.77	78.8076	78.2201	78.8076	0.00
19/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3131	3	3	3	0.00
19/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2302	2	2	2	0.00
19/03/2026	R214 On 06-May-27			Bond Future	9.85	76.8890	76.2914	76.8890	0.00
19/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	417	1	0	1	0.00
19/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6656	6	7	6	0.00
19/03/2026	R248 On 07-May-26			Bond Future	9.61	94.6555	93.9231	94.6555	278,766.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	15443	16	15	16	0.00
19/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
19/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	1	0	0	0	1,620.00
19/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	187	0	0	0	0.00
19/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	200	0	0	0	0.00
19/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3876	3	4	3	0.00
19/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3954	3	4	3	0.00
19/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	8276	8	8	8	0.00
19/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	12292	12	12	12	0.00
19/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
19/03/2026	R248 On 06-August-26			Bond Future	9.67	96.3675	95.6219	96.3675	0.00
19/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	18785	20	19	20	0.00
19/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	609	1	1	1	0.00
19/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4170	5	4	5	0.00
19/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1488	1	1	1	1,762.00
19/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	6540	6	7	6	1,762.00
19/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	12	0	0	0	0.00
19/03/2026	R248 On 05-November-26			Bond Future	9.74	93.6673	92.9081	93.6673	0.00
19/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12143	13	12	13	0.00
19/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	460	0	0	0	0.00
19/03/2026	R248 On 04-February-27			Bond Future	9.81	95.3474	94.5748	95.3474	0.00
19/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	4901	5	5	5	0.00
19/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2467	2	2	2	0.00
19/03/2026	R248 On 06-May-27			Bond Future	9.88	92.5767	91.7907	92.5767	0.00
19/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	832	1	1	1	0.00
19/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7941	7	8	7	0.00
19/03/2026	R2R9 On 07-May-26			Bond Future	9.52	104.3022	103.7352	104.3022	0.00
19/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	92886	93	93	93	0.00
19/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R2R9 On 06-August-26			Bond Future	9.60	106.1887	105.6114	106.1887	0.00
19/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92492	93	92	93	0.00
19/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R2R9 On 05-November-26			Bond Future	9.67	103.1246	102.5368	103.1246	0.00
19/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	91567	92	92	92	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
19/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R2R9 On 04-February-27			Bond Future	9.76	104.9741	104.3760	104.9741	0.00
19/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	2946	3	3	3	0.00
19/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2022	2	2	2	0.00
19/03/2026	R2R9 On 06-May-27			Bond Future	9.86	101.8316	101.2233	101.8316	0.00
19/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	548	1	1	1	0.00
19/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8010	8	8	8	0.00
19/03/2026	R4R2 On 07-May-26			Bond Future	9.62	105.9211	105.2481	105.9211	4,286.00
19/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94159	95	94	95	0.00
19/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R4R2 On 06-August-26			Bond Future	9.69	107.8368	107.1517	107.8368	0.00
19/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	93734	94	94	94	0.00
19/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R4R2 On 05-November-26			Bond Future	9.76	104.6764	103.9788	104.6764	0.00
19/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	92756	93	93	93	0.00
19/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
19/03/2026	R4R2 On 04-February-27			Bond Future	9.84	106.5537	105.8437	106.5537	0.00
19/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4004	4	4	4	0.00
19/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1768	2	2	2	0.00
19/03/2026	R4R2 On 06-May-27			Bond Future	9.93	103.3127	102.5906	103.3127	0.00
19/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	734	1	1	1	0.00
19/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8388	8	8	8	0.00
19/03/2026	RR87 On 07-May-26			Bond Future	7.41	102.7921	102.6885	102.7921	0.00
19/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1	0	0	0	0.00
19/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	337	0	0	0	0.00
19/03/2026	RR87 On 06-August-26			Bond Future	7.46	100.9101	100.7999	100.9101	0.00
19/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1	0	0	0	0.00
19/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	331	0	0	0	0.00
19/03/2026	RR87 On 05-November-26			Bond Future	7.66	102.7289	102.6167	102.7289	0.00
19/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
19/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	274	0	0	0	0.00
19/03/2026	RR88 On 07-May-26			Bond Future	7.51	105.5739	105.3522	105.5739	0.00
19/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2	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
19/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1024	1	1	1	0.00
19/03/2026	RR88 On 06-August-26			Bond Future	7.57	104.6224	104.4113	104.6224	0.00
19/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	25	0	0	0	0.00
19/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	960	1	1	1	0.00
19/03/2026	RR88 On 05-November-26			Bond Future	7.61	105.8839	105.6566	105.8839	0.00
19/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	28	0	0	0	0.00
19/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	968	1	1	1	0.00
19/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00