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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/03/2026 TO: 20/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2026	2029 On 07-May-26			Bond Future	146.33		146.1504	146.3273	146.1504	4,468.00
20/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4507		4	5	4	0.00
20/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
20/03/2026	2029 On 06-August-26			Bond Future	149.02		148.8298	149.0235	148.8298	0.00
20/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4924		5	5	5	0.00
20/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
20/03/2026	2029 On 05-November-26			Bond Future	150.31		150.0675	150.3131	150.0675	0.00
20/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2753		3	3	3	0.00
20/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
20/03/2026	2029 On 04-February-27			Bond Future	153.18		152.7951	153.1765	152.7951	0.00
20/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3457		3	3	3	0.00
20/03/2026	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
20/03/2026	2029 On 06-May-27			Bond Future	154.52	153.9973	154.5208	153.9973	0.00
20/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1201	1	1	1	0.00
20/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2030 On 07-May-26			Bond Future	8.52	101.1641	100.5913	101.1641	144,050.00
20/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	2711	3	3	3	0.00
20/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
20/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	4	0	0	0	1,000.00
20/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	29	0	0	0	0.00
20/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1904	1	2	1	1,000.00
20/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	2549	2	3	2	0.00
20/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	4162	4	4	4	0.00
20/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	47	0	0	0	0.00
20/03/2026	2030 On 06-August-26			Bond Future	8.63	98.9843	98.4105	98.9843	31,545.00
20/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2092	3	2	3	0.00
20/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	46	0	0	0	1,000.00
20/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	214	0	0	0	0.00
20/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	1	0	0	0	1,000.00
20/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2759	2	3	2	0.00
20/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1881	1	2	1	1,000.00
20/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	4234	4	4	4	0.00
20/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	385	0	0	0	0.00
20/03/2026	2030 On 05-November-26			Bond Future	8.72	100.7685	100.2168	100.7685	0.00
20/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	636	1	1	1	0.00
20/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1534	1	2	1	0.00
20/03/2026	2030 On 04-February-27			Bond Future	8.82	98.5693	98.0958	98.5693	0.00
20/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	180	0	0	0	0.00
20/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2750	2	3	2	0.00
20/03/2026	2030 On 06-May-27			Bond Future	8.97	100.2910	99.8982	100.2910	0.00
20/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	19	0	0	0	0.00
20/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	4088	4	4	4	0.00
20/03/2026	2031 On 07-May-26			Bond Future	113.87	114.2574	113.8702	114.2574	1,798.00
20/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	325	1	0	1	0.00
20/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	295	0	0	0	0.00
20/03/2026	2031 On 06-August-26			Bond Future	113.55	113.9360	113.5522	113.9360	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
20/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	377	1	0	1	0.00
20/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	635	0	1	0	0.00
20/03/2026	2031 On 05-November-26			Bond Future	115.66	116.0161	115.6625	116.0161	0.00
20/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4174	5	4	5	0.00
20/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
20/03/2026	2031 On 04-February-27			Bond Future	115.41	115.6643	115.4051	115.6643	0.00
20/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	370	0	0	0	0.00
20/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1145	1	1	1	0.00
20/03/2026	2031 On 06-May-27			Bond Future	117.55	117.7127	117.5523	117.7127	0.00
20/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1117	1	1	1	0.00
20/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	435	0	0	0	0.00
20/03/2026	2032 On 07-May-26			Bond Future	8.92	98.6644	97.9227	98.6644	167,530.00
20/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	5242	6	5	6	0.00
20/03/2026	2032 On 07-May-26		Call	Bond Future	166.29	0.3268	0.1663	0.3268	0.00
20/03/2026	2032 On 07-May-26		Put	Bond Future	2243.56	1.6624	2.2436	1.6624	0.00
20/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	22	0	0	0	0.00
20/03/2026	2032 On 06-August-26			Bond Future	9.01	100.4488	99.7028	100.4488	230.00
20/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	4822	5	5	5	0.00
20/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	237	0	0	0	0.00
20/03/2026	2032 On 05-November-26			Bond Future	9.10	98.1003	97.3731	98.1003	0.00
20/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	1735	2	2	2	0.00
20/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1472	1	1	1	0.00
20/03/2026	2032 On 04-February-27			Bond Future	9.19	99.8601	99.2061	99.8601	0.00
20/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	545	1	1	1	0.00
20/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	3371	3	3	3	0.00
20/03/2026	2032 On 06-May-27			Bond Future	9.30	97.4479	96.8704	97.4479	0.00
20/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	93	0	0	0	0.00
20/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	5933	5	6	5	0.00
20/03/2026	2033 On 07-May-26			Bond Future	141.89	141.3423	141.8905	141.3423	7,827.00
20/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	6730	6	7	6	0.00
20/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2033 On 06-August-26			Bond Future	144.50	143.9336	144.5049	143.9336	0.00
20/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	10255	10	10	10	0.00
20/03/2026	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
20/03/2026	2033 On 05-November-26			Bond Future	145.61	144.9798	145.6084	144.9798	0.00
20/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	8348	8	8	8	0.00
20/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2033 On 04-February-27			Bond Future	148.38	147.6149	148.3822	147.6149	0.00
20/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	5672	5	6	5	0.00
20/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2033 On 06-May-27			Bond Future	149.53	148.6204	149.5319	148.6204	0.00
20/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
20/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	1678	3	2	3	0.00
20/03/2026	2037 On 07-May-26			Bond Future	9.51	96.6057	95.6758	96.6057	220,089.00
20/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	10595	12	11	12	0.00
20/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	16128	17	16	17	0.00
20/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	8581	10	9	10	142.00
20/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1055	2	1	2	1,500.00
20/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	3647	4	4	4	0.00
20/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	92	0	0	0	1,500.00
20/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	1155	1	1	1	0.00
20/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	3371	3	3	3	0.00
20/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	224	0	0	0	1,500.00
20/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
20/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	10	0	0	0	0.00
20/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	1	0	0	0	0.00
20/03/2026	2037 On 06-August-26			Bond Future	9.59	94.0929	93.1550	94.0929	230.00
20/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	11998	13	12	13	0.00
20/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	9912	11	10	11	0.00
20/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	6886	8	7	8	0.00
20/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	3574	4	4	4	2,541.00
20/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	346	0	0	0	2,541.00
20/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	972	1	1	1	0.00
20/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	89	0	0	0	2,541.00
20/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	30	0	0	0	0.00
20/03/2026	2037 On 05-November-26			Bond Future	9.67	95.7889	94.8649	95.7889	0.00
20/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	6351	7	6	7	0.00
20/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	7331	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
20/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	4563	5	5	5	0.00
20/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	1631	2	2	2	4,490.00
20/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	1215	1	1	1	4,490.00
20/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2895	2	3	2	0.00
20/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	599	0	1	0	4,490.00
20/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	784	1	1	1	0.00
20/03/2026	2037 On 04-February-27			Bond Future	9.74	93.2498	92.3928	93.2498	0.00
20/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	1753	2	2	2	0.00
20/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	2745	3	3	3	0.00
20/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1207	2	1	2	0.00
20/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	84	0	0	0	4,490.00
20/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	3831	3	4	3	4,490.00
20/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	8297	7	8	7	0.00
20/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	2342	2	2	2	4,490.00
20/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	3151	3	3	3	0.00
20/03/2026	2037 On 06-May-27			Bond Future	9.83	94.8780	94.0900	94.8780	0.00
20/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	202	0	0	0	0.00
20/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	7917	7	8	7	0.00
20/03/2026	2038 On 07-May-26			Bond Future	156.87	156.7058	156.8733	156.7058	4,978.00
20/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	12343	12	12	12	0.00
20/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2038 On 06-August-26			Bond Future	157.57	157.3852	157.5700	157.3852	0.00
20/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	12850	13	13	13	0.00
20/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2038 On 05-November-26			Bond Future	160.50	160.2585	160.4984	160.2585	0.00
20/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	14188	14	14	14	0.00
20/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2038 On 04-February-27			Bond Future	161.32	160.9378	161.3216	160.9378	0.00
20/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	7492	7	7	7	0.00
20/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2038 On 06-May-27			Bond Future	164.32	163.7894	164.3241	163.7894	0.00
20/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
20/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	1776	2	2	2	0.00
20/03/2026	2040 On 07-May-26			Bond Future	9.76	98.0040	96.8386	98.0040	55,678.00

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20/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	12414	14	12	14	0.00
20/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	17217	18	17	18	0.00
20/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	15535	17	16	17	0.00
20/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	14477	16	14	16	0.00
20/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	9122	10	9	10	0.00
20/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	12705	14	13	14	0.00
20/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	6522	8	7	8	1,460.00
20/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	0	0	0	0	27,500.00
20/03/2026	2040 On 07-May-26		Call	Bond Future	229.74	0.4764	0.2297	0.4764	0.00
20/03/2026	2040 On 07-May-26		Put	Bond Future	3391.19	2.4724	3.3912	2.4724	0.00
20/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	8429	7	8	7	0.00
20/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	1,460.00
20/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	79	0	0	0	0.00
20/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	18	0	0	0	0.00
20/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
20/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	1	0	0	0	0.00
20/03/2026	2040 On 06-August-26			Bond Future	9.84	95.2659	94.0883	95.2659	47,386.00
20/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	14675	16	15	16	0.00
20/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	20	0	0	0	0.00
20/03/2026	2040 On 05-November-26			Bond Future	9.91	96.9830	95.8154	96.9830	0.00
20/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	8223	9	8	9	0.00
20/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	9293	10	9	10	0.00
20/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	6189	7	6	7	0.00
20/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	2647	3	3	3	2,300.00
20/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	1147	1	1	1	2,300.00
20/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	2672	2	3	2	0.00
20/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	526	0	1	0	2,300.00
20/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	734	1	1	1	0.00
20/03/2026	2040 On 04-February-27			Bond Future	9.99	94.2148	93.1107	94.2148	0.00
20/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	2665	3	3	3	0.00
20/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	139	0	0	0	2,300.00
20/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	3648	4	4	4	0.00
20/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	1749	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	3963	3	4	3	2,300.00
20/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	8931	8	9	8	0.00
20/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	2427	2	2	2	2,300.00
20/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	3071	3	3	3	0.00
20/03/2026	2040 On 06-May-27			Bond Future	10.08	95.8597	94.8209	95.8597	0.00
20/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	278	0	0	0	0.00
20/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	8823	8	9	8	0.00
20/03/2026	2043 On 07-May-26			Bond Future	121.38	121.3706	121.3786	121.3706	0.00
20/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	9679	10	10	10	0.00
20/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2043 On 06-August-26			Bond Future	120.77	120.7495	120.7688	120.7495	3,416.00
20/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	9890	10	10	10	0.00
20/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
20/03/2026	2043 On 05-November-26			Bond Future	123.01	122.9540	123.0134	122.9540	0.00
20/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	10180	10	10	10	0.00
20/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	7	0	0	0	0.00
20/03/2026	2043 On 04-February-27			Bond Future	122.46	122.2905	122.4581	122.2905	0.00
20/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	5190	5	5	5	0.00
20/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	362	0	0	0	0.00
20/03/2026	2043 On 06-May-27			Bond Future	124.74	124.4559	124.7362	124.4559	0.00
20/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	1045	1	1	1	0.00
20/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	3789	4	4	4	0.00
20/03/2026	2044 On 07-May-26			Bond Future	9.82	95.0446	93.5405	95.0446	143,537.00
20/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	13590	15	14	15	0.00
20/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	2285	3	2	3	0.00
20/03/2026	2044 On 07-May-26		Call	Bond Future	33.97	0.1103	0.0340	0.1103	0.00
20/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	878	0	1	0	15,000.00
20/03/2026	2044 On 07-May-26		Put	Bond Future	6493.50	5.0657	6.4935	5.0657	0.00
20/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	1	0	0	0	0.00
20/03/2026	2044 On 06-August-26			Bond Future	9.89	92.3783	90.8556	92.3783	4,100.00
20/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	16542	18	17	18	0.00
20/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	391	1	0	1	0.00
20/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	201	0	0	0	0.00
20/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	1757	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
20/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	2868	2	3	2	14,500.00
20/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	7444	6	7	6	7,000.00
20/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	5523	4	6	4	7,000.00
20/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	16	0	0	0	0.00
20/03/2026	2044 On 05-November-26			Bond Future	9.96	94.0434	92.5233	94.0434	0.00
20/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	10123	11	10	11	0.00
20/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	573	0	1	0	0.00
20/03/2026	2044 On 04-February-27			Bond Future	10.03	91.3477	89.8819	91.3477	0.00
20/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	3892	5	4	5	0.00
20/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	2779	2	3	2	0.00
20/03/2026	2044 On 06-May-27			Bond Future	10.11	92.9424	91.5328	92.9424	0.00
20/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	524	1	1	1	0.00
20/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	8573	7	9	7	0.00
20/03/2026	2046 On 07-May-26			Bond Future	137.38	137.3677	137.3768	137.3677	18,662.00
20/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	12427	12	12	12	0.00
20/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2046 On 06-August-26			Bond Future	139.91	139.8862	139.9081	139.8862	0.00
20/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	17528	18	18	18	0.00
20/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2046 On 05-November-26			Bond Future	140.18	140.1154	140.1829	140.1154	0.00
20/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	14703	15	15	15	0.00
20/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2046 On 04-February-27			Bond Future	142.85	142.6618	142.8533	142.6618	0.00
20/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	11763	12	12	12	0.00
20/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2046 On 06-May-27			Bond Future	143.14	142.8227	143.1438	142.8227	0.00
20/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
20/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	5846	6	6	6	0.00
20/03/2026	2050 On 07-May-26			Bond Future	141.49	140.5377	141.4947	140.5377	17,225.00
20/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	17425	16	17	16	0.00
20/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2050 On 06-August-26			Bond Future	141.66	140.6705	141.6580	140.6705	0.00
20/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	18388	17	18	17	0.00
20/03/2026	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
20/03/2026	2050 On 05-November-26			Bond Future	144.29	143.2387	144.2904	143.2387	0.00
20/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	20450	19	20	19	0.00
20/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2050 On 04-February-27			Bond Future	144.55	143.3544	144.5508	143.3544	0.00
20/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	12161	11	12	11	0.00
20/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
20/03/2026	2050 On 06-May-27			Bond Future	147.24	145.8944	147.2410	145.8944	0.00
20/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
20/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	3219	5	3	5	0.00
20/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	AL37 On 07-May-26			Index Future	1235.25	1243.3960	1235.2530	1243.3960	0.00
20/03/2026	AL37 On 06-August-26			Index Future	1257.47	1265.6420	1257.4670	1265.6420	0.00
20/03/2026	AL37 On 05-November-26			Index Future	1280.79	1288.6980	1280.7860	1288.6980	0.00
20/03/2026	AL37 On 04-February-27			Index Future	1304.89	1311.8330	1304.8930	1311.8330	0.00
20/03/2026	AL37 On 06-May-27			Index Future	1328.91	1334.8120	1328.9080	1334.8120	0.00
20/03/2026	AL7T On 07-May-26			Index Future	1573.20	1587.7360	1573.2020	1587.7360	0.00
20/03/2026	AL7T On 06-August-26			Index Future	1601.49	1616.1430	1601.4940	1616.1430	0.00
20/03/2026	AL7T On 05-November-26			Index Future	1631.19	1645.5840	1631.1920	1645.5840	0.00
20/03/2026	AL7T On 04-February-27			Index Future	1661.90	1675.1250	1661.8960	1675.1250	0.00
20/03/2026	AL7T On 06-May-27			Index Future	1692.48	1704.4690	1692.4810	1704.4690	0.00
20/03/2026	ALBI On 07-May-26			Index Future	1333.71	1347.5370	1333.7120	1347.5370	79.00
20/03/2026	ALBI On 06-August-26			Index Future	1357.70	1371.6470	1357.6960	1371.6470	0.00
20/03/2026	ALBI On 05-November-26			Index Future	1382.87	1396.6340	1382.8740	1396.6340	0.00
20/03/2026	ALBI On 04-February-27			Index Future	1408.90	1421.7060	1408.9030	1421.7060	0.00
20/03/2026	ALBI On 06-May-27			Index Future	1434.83	1446.6100	1434.8320	1446.6100	0.00
20/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	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
20/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	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
20/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	ES33 On 07-May-26			Bond Future	9.67	90.6476	89.9191	90.6476	0.00
20/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9039	10	9	10	0.00
20/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES33 On 06-August-26			Bond Future	9.78	92.3095	91.5760	92.3095	0.00
20/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	9707	10	10	10	0.00
20/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES33 On 05-November-26			Bond Future	9.88	90.2021	89.4846	90.2021	0.00
20/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4156	5	4	5	0.00
20/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES33 On 04-February-27			Bond Future	10.00	91.8407	91.1893	91.8407	0.00
20/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
20/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	1307	1	1	1	0.00
20/03/2026	ES33 On 06-May-27			Bond Future	10.12	89.6739	89.0913	89.6739	0.00
20/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
20/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5834	5	6	5	0.00
20/03/2026	ES42 On 07-May-26			Bond Future	10.13	88.8015	87.6147	88.8015	0.00
20/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12973	14	13	14	0.00
20/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES42 On 06-August-26			Bond Future	10.22	90.4296	89.2292	90.4296	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
20/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14755	16	15	16	0.00
20/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES42 On 05-November-26			Bond Future	10.30	87.8167	86.6234	87.8167	0.00
20/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8659	10	9	10	0.00
20/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/03/2026	ES42 On 04-February-27			Bond Future	10.38	89.4112	88.2738	89.4112	0.00
20/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0	1	0	1	0.00
20/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	586	0	1	0	0.00
20/03/2026	ES42 On 06-May-27			Bond Future	10.47	86.7301	85.6514	86.7301	0.00
20/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
20/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8091	7	8	7	0.00
20/03/2026	GOVI On 07-May-26			GOVI	1306.75	1320.7290	1306.7450	1320.7290	618.00
20/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1297450	144	130	144	0.00
20/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/03/2026	GOVI On 06-August-26			GOVI	1330.25	1344.3590	1330.2450	1344.3590	0.00
20/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1412450	155	141	155	0.00
20/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/03/2026	GOVI On 05-November-26			GOVI	1354.91	1368.8490	1354.9130	1368.8490	0.00
20/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	779130	92	78	92	0.00
20/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/03/2026	GOVI On 04-February-27			GOVI	1380.42	1393.4220	1380.4160	1393.4220	0.00
20/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	114160	24	11	24	0.00
20/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
20/03/2026	GOVI On 06-May-27			GOVI	1405.82	1417.8310	1405.8210	1417.8310	0.00
20/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	0	0	0	0.00
20/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	211790	9	21	9	0.00
20/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2026	I258 On 07-May-26			Bond Future	126.12	128.0078	126.1241	128.0078	0.00
20/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	12394	14	12	14	0.00
20/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
20/03/2026	I258 On 06-August-26			Bond Future	125.60	127.5086	125.6018	127.5086	0.00
20/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	12657	15	13	15	0.00
20/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	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
20/03/2026	I258 On 05-November-26			Bond Future	127.94	129.8364	127.9361	129.8364	0.00
20/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13017	15	13	15	0.00
20/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	31	0	0	0	0.00
20/03/2026	I258 On 04-February-27			Bond Future	127.47	129.2979	127.4746	129.2979	0.00
20/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8974	11	9	11	0.00
20/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	399	0	0	0	0.00
20/03/2026	I258 On 06-May-27			Bond Future	129.85	131.5876	129.8462	131.5876	0.00
20/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1471	2	1	2	0.00
20/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	6405	5	6	5	0.00
20/03/2026	IGOV On 07-May-26			Index Future	434.56	433.4560	434.5550	433.4560	263.00
20/03/2026	IGOV On 06-August-26			Index Future	442.48	441.3170	442.4760	441.3170	0.00
20/03/2026	IGOV On 05-November-26			Index Future	450.79	449.4600	450.7850	449.4600	0.00
20/03/2026	IGOV On 04-February-27			Index Future	459.37	457.6310	459.3730	457.6310	0.00
20/03/2026	IGOV On 06-May-27			Index Future	467.93	465.7480	467.9270	465.7480	0.00
20/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
20/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/03/2026	R033 On 07-May-26			Bond Future	9.00	107.0192	106.1719	107.0192	9,549.00
20/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	6964	8	7	8	0.00
20/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	81	0	0	0	0.00
20/03/2026	R033 On 06-August-26			Bond Future	9.09	108.9548	108.1020	108.9548	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
20/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	6405	7	6	7	0.00
20/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	758	1	1	1	0.00
20/03/2026	R033 On 05-November-26			Bond Future	9.17	105.8775	105.0441	105.8775	0.00
20/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3109	4	3	4	0.00
20/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	2342	2	2	2	0.00
20/03/2026	R033 On 04-February-27			Bond Future	9.26	107.7765	107.0215	107.7765	0.00
20/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	1614	2	2	2	0.00
20/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	4524	4	5	4	0.00
20/03/2026	R033 On 06-May-27			Bond Future	9.36	104.6203	103.9469	104.6203	0.00
20/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	513	1	1	1	0.00
20/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	7260	7	7	7	0.00
20/03/2026	R035 On 07-May-26			Bond Future	9.22	100.5957	99.7041	100.5957	106,205.00
20/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	9047	10	9	10	0.00
20/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	8012	9	8	9	0.00
20/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	5387	6	5	6	0.00
20/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	2838	4	3	4	200.00
20/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	8272	9	8	9	0.00
20/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	2743	4	3	4	250.00
20/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	5651	7	6	7	0.00
20/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	3079	4	3	4	350.00
20/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	7908	9	8	9	0.00
20/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	5282	6	5	6	0.00
20/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1	0	0	0	0.00
20/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	19	0	0	0	0.00
20/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1	0	0	0	1,000.00
20/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	140	0	0	0	1,000.00
20/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	960	1	1	1	0.00
20/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	1061	1	1	1	1,000.00
20/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	2687	2	3	2	0.00
20/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	5640	5	6	5	0.00
20/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	4035	3	4	3	16,000.00
20/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	5514	5	6	5	16,000.00
20/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	60	0	0	0	250.00
20/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	304	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
20/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	9	0	0	0	250.00
20/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	48	0	0	0	350.00
20/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	244	0	0	0	0.00
20/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	7	0	0	0	350.00
20/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	57	0	0	0	200.00
20/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	285	0	0	0	0.00
20/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	8	0	0	0	200.00
20/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	3	0	0	0	0.00
20/03/2026	R035 On 06-August-26			Bond Future	9.30	102.4151	101.5166	102.4151	100.00
20/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	9503	10	10	10	0.00
20/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	3257	4	3	4	0.00
20/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	1429	2	1	2	250.00
20/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	5496	6	5	6	0.00
20/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	5,000.00
20/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	2	0	0	0	0.00
20/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	48	0	0	0	0.00
20/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	3	0	0	0	5,000.00
20/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	322	1	0	1	350.00
20/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	34	0	0	0	1,000.00
20/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	435	1	0	1	1,000.00
20/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	1986	3	2	3	0.00
20/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	3216	4	3	4	0.00
20/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	1399	2	1	2	0.00
20/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1170	2	1	2	200.00
20/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	2890	4	3	4	0.00
20/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	5075	6	5	6	0.00
20/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	460	0	0	0	200.00
20/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	1010	1	1	1	200.00
20/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	2132	2	2	2	0.00
20/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1899	1	2	1	350.00
20/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	3756	3	4	3	0.00
20/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	891	1	1	1	350.00
20/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	1457	1	1	1	1,000.00
20/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	3392	3	3	3	0.00
20/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	6022	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
20/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	5728	5	6	5	5,000.00
20/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	8119	7	8	7	0.00
20/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	8436	8	8	8	0.00
20/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	9718	9	10	9	0.00
20/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	399	0	0	0	250.00
20/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	878	1	1	1	250.00
20/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1872	1	2	1	0.00
20/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	67	0	0	0	0.00
20/03/2026	R035 On 05-November-26			Bond Future	9.37	99.7604	98.8782	99.7604	0.00
20/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	4535	5	5	5	0.00
20/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	641	1	1	1	200.00
20/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	3605	4	4	4	0.00
20/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	1851	2	2	2	0.00
20/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	979	1	1	1	0.00
20/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	217	0	0	0	0.00
20/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	18	0	0	0	600.00
20/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	5438	5	5	5	600.00
20/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	8281	7	8	7	0.00
20/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	3270	3	3	3	600.00
20/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	2268	2	2	2	200.00
20/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	3916	3	4	3	0.00
20/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	1268	1	1	1	200.00
20/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	965	1	1	1	0.00
20/03/2026	R035 On 04-February-27			Bond Future	9.46	101.5500	100.7395	101.5500	0.00
20/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1209	2	1	2	0.00
20/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	13	0	0	0	3,000.00
20/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	122	0	0	0	3,000.00
20/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	858	1	1	1	0.00
20/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	4223	4	4	4	3,000.00
20/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	7267	7	7	7	0.00
20/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	10193	9	10	9	0.00
20/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	3614	3	4	3	0.00
20/03/2026	R035 On 06-May-27			Bond Future	9.54	98.8248	98.0883	98.8248	0.00
20/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	165	0	0	0	0.00
20/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	7337	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
20/03/2026	R038 On 07-May-26			Bond Future	9.58	111.3196	110.2645	111.3196	4,431.00
20/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	12417	13	12	13	0.00
20/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	1	0	0	0	0.00
20/03/2026	R038 On 06-August-26			Bond Future	9.67	113.3329	112.2690	113.3329	0.00
20/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	13956	15	14	15	0.00
20/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	44	0	0	0	0.00
20/03/2026	R038 On 05-November-26			Bond Future	9.75	109.8934	108.8464	109.8934	0.00
20/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	7368	8	7	8	0.00
20/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	727	1	1	1	0.00
20/03/2026	R038 On 04-February-27			Bond Future	9.83	111.8644	110.8955	111.8644	0.00
20/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2123	3	2	3	0.00
20/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	3753	3	4	3	0.00
20/03/2026	R038 On 06-May-27			Bond Future	9.92	108.3385	107.4507	108.3385	0.00
20/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	237	0	0	0	0.00
20/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	9016	8	9	8	0.00
20/03/2026	R053 On 07-May-26			Bond Future	9.69	121.6864	119.7187	121.6864	77,719.00
20/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	18945	21	19	21	0.00
20/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	2	0	0	0	0.00
20/03/2026	R053 On 06-August-26			Bond Future	9.75	123.8873	121.8950	123.8873	0.00
20/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	22813	25	23	25	0.00
20/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	1	0	0	0	530.00
20/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	22	0	0	0	0.00
20/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	624	1	1	1	530.00
20/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	2351	3	2	3	0.00
20/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	4043	3	4	3	530.00
20/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	8114	7	8	7	530.00
20/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	13798	12	14	12	0.00
20/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	20607	19	21	19	0.00
20/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	29	0	0	0	0.00
20/03/2026	R053 On 05-November-26			Bond Future	9.81	120.2600	118.2710	120.2600	0.00
20/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	14327	16	14	16	0.00
20/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	832	1	1	1	0.00
20/03/2026	R053 On 04-February-27			Bond Future	9.87	122.4170	120.4975	122.4170	0.00
20/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	5472	7	5	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
20/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	4248	3	4	3	0.00
20/03/2026	R053 On 06-May-27			Bond Future	9.94	118.6975	116.8511	118.6975	0.00
20/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	821	1	1	1	0.00
20/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	12408	11	12	11	0.00
20/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
20/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	57	0	0	0	0.00
20/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	57	0	0	0	0.00
20/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	66	0	0	0	0.00
20/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	66	0	0	0	0.00
20/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
20/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
20/03/2026	R202 On 07-May-26			Bond Future	295.44	293.6725	295.4366	293.6725	772.00
20/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	17887	16	18	16	0.00
20/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R202 On 06-August-26			Bond Future	295.48	293.6535	295.4769	293.6535	253.00
20/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	16617	15	17	15	0.00
20/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R202 On 05-November-26			Bond Future	300.97	299.0144	300.9678	299.0144	0.00
20/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	20508	19	21	19	0.00
20/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R202 On 04-February-27			Bond Future	301.20	298.9503	301.1997	298.9503	0.00
20/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	6470	4	6	4	0.00
20/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R202 On 06-May-27			Bond Future	306.81	304.2474	306.8057	304.2474	0.00
20/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
20/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	184	3	0	3	0.00
20/03/2026	R209 On 07-May-26			Bond Future	9.36	81.7675	80.9292	81.7675	45,933.00
20/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	8761	10	9	10	0.00
20/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	2	0	0	0	0.00
20/03/2026	R209 On 06-August-26			Bond Future	9.44	83.2463	82.4004	83.2463	770.00
20/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	9772	11	10	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
20/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	38	0	0	0	0.00
20/03/2026	R209 On 05-November-26			Bond Future	9.51	81.5961	80.7615	81.5961	0.00
20/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	4902	6	5	6	0.00
20/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	728	1	1	1	0.00
20/03/2026	R209 On 04-February-27			Bond Future	9.58	83.0598	82.2818	83.0598	0.00
20/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1403	2	1	2	0.00
20/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	731	1	1	1	0.00
20/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	30	0	0	0	3,237.00
20/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	4035	3	4	3	3,237.00
20/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	8632	8	9	8	0.00
20/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2977	3	3	3	0.00
20/03/2026	R209 On 06-May-27			Bond Future	9.66	81.3622	80.6434	81.3622	0.00
20/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	191	0	0	0	0.00
20/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	110	0	0	0	4,620.00
20/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	1548	2	2	2	0.00
20/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	3311	3	3	3	4,620.00
20/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	7731	7	8	7	0.00
20/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	6903	6	7	6	0.00
20/03/2026	R210 On 07-May-26			Bond Future	260.58	260.4630	260.5772	260.4630	1,096.00
20/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5177	5	5	5	0.00
20/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R210 On 06-August-26			Bond Future	265.38	265.2382	265.3787	265.2382	0.00
20/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5539	5	6	5	0.00
20/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R210 On 05-November-26			Bond Future	266.79	266.5566	266.7856	266.5566	0.00
20/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13456	13	13	13	0.00
20/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R210 On 04-February-27			Bond Future	271.87	271.4012	271.8678	271.4012	0.00
20/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5838	5	6	5	0.00
20/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R210 On 06-May-27			Bond Future	273.34	272.6232	273.3381	272.6232	0.00
20/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	2208	1	2	1	0.00
20/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R213 On 07-May-26			Bond Future	8.75	95.2743	94.6339	95.2743	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
20/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	3822	4	4	4	0.00
20/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	33	0	0	0	0.00
20/03/2026	R213 On 06-August-26			Bond Future	8.84	96.9974	96.3543	96.9974	0.00
20/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3250	4	3	4	0.00
20/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	311	0	0	0	0.00
20/03/2026	R213 On 05-November-26			Bond Future	8.93	95.1959	94.5721	95.1959	0.00
20/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1004	1	1	1	0.00
20/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1621	1	2	1	0.00
20/03/2026	R213 On 04-February-27			Bond Future	9.03	96.9039	96.3523	96.9039	0.00
20/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	303	0	0	0	0.00
20/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	3208	3	3	3	0.00
20/03/2026	R213 On 06-May-27			Bond Future	9.15	95.0488	94.5721	95.0488	0.00
20/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	44	0	0	0	0.00
20/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	271	0	0	0	2,830.00
20/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	1740	2	2	2	0.00
20/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1438	1	1	1	2,830.00
20/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	3416	3	3	3	0.00
20/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	5004	5	5	5	0.00
20/03/2026	R214 On 07-May-26			Bond Future	9.72	77.3205	76.2576	77.3205	38,763.00
20/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	10316	11	10	11	0.00
20/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	2	0	0	0	0.00
20/03/2026	R214 On 06-August-26			Bond Future	9.79	78.7189	77.6439	78.7189	0.00
20/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	12047	13	12	13	0.00
20/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	29	0	0	0	0.00
20/03/2026	R214 On 05-November-26			Bond Future	9.86	76.8415	75.7719	76.8415	0.00
20/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	7087	8	7	8	0.00
20/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	666	1	1	1	0.00
20/03/2026	R214 On 04-February-27			Bond Future	9.93	78.2201	77.1983	78.2201	0.00
20/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	2579	3	3	3	0.00
20/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	2772	2	3	2	0.00
20/03/2026	R214 On 06-May-27			Bond Future	10.01	76.2914	75.3194	76.2914	0.00
20/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	289	0	0	0	0.00
20/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	7500	7	8	7	0.00
20/03/2026	R248 On 07-May-26			Bond Future	9.78	93.9231	92.4879	93.9231	276,980.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	14009	15	14	15	0.00
20/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
20/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	0	0	0	0	1,620.00
20/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	63	0	0	0	0.00
20/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	69	0	0	0	0.00
20/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	5181	4	5	4	0.00
20/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	5266	4	5	4	0.00
20/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	9711	8	10	8	0.00
20/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	13728	12	14	12	0.00
20/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	2	0	0	0	0.00
20/03/2026	R248 On 06-August-26			Bond Future	9.85	95.6219	94.1692	95.6219	0.00
20/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	17340	19	17	19	0.00
20/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	378	1	0	1	0.00
20/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	3245	4	3	4	0.00
20/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	2015	1	2	1	1,762.00
20/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	7762	7	8	7	1,762.00
20/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	20	0	0	0	0.00
20/03/2026	R248 On 05-November-26			Bond Future	9.91	92.9081	91.4593	92.9081	0.00
20/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	10847	12	11	12	0.00
20/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	612	0	1	0	0.00
20/03/2026	R248 On 04-February-27			Bond Future	9.98	94.5748	93.1810	94.5748	0.00
20/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	4065	5	4	5	0.00
20/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	3024	2	3	2	0.00
20/03/2026	R248 On 06-May-27			Bond Future	10.05	91.7907	90.4541	91.7907	0.00
20/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	593	1	1	1	0.00
20/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	9039	8	9	8	0.00
20/03/2026	R2R9 On 07-May-26			Bond Future	9.66	103.7352	102.6540	103.7352	0.00
20/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91804	93	92	93	0.00
20/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R2R9 On 06-August-26			Bond Future	9.75	105.6114	104.5201	105.6114	0.00
20/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91401	92	91	92	0.00
20/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R2R9 On 05-November-26			Bond Future	9.82	102.5368	101.4596	102.5368	0.00
20/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90490	92	90	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
20/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R2R9 On 04-February-27			Bond Future	9.90	104.3760	103.3695	104.3760	0.00
20/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	2400	3	2	3	0.00
20/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2483	2	2	2	0.00
20/03/2026	R2R9 On 06-May-27			Bond Future	9.99	101.2233	100.2907	101.2233	0.00
20/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	415	1	0	1	0.00
20/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8810	8	9	8	0.00
20/03/2026	R4R2 On 07-May-26			Bond Future	9.79	105.2481	103.8404	105.2481	4,346.00
20/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92751	94	93	94	0.00
20/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R4R2 On 06-August-26			Bond Future	9.87	107.1517	105.7281	107.1517	0.00
20/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92311	94	92	94	0.00
20/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R4R2 On 05-November-26			Bond Future	9.94	103.9788	102.5636	103.9788	0.00
20/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91341	93	91	93	0.00
20/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
20/03/2026	R4R2 On 04-February-27			Bond Future	10.02	105.8437	104.4944	105.8437	0.00
20/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	3187	4	3	4	0.00
20/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2300	2	2	2	0.00
20/03/2026	R4R2 On 06-May-27			Bond Future	10.10	102.5906	101.3102	102.5906	0.00
20/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	528	1	1	1	0.00
20/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9462	8	9	8	0.00
20/03/2026	RR87 On 07-May-26			Bond Future	7.51	102.6885	102.6280	102.6885	0.00
20/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
20/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	397	0	0	0	0.00
20/03/2026	RR87 On 06-August-26			Bond Future	7.62	100.7999	100.7449	100.7999	0.00
20/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
20/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	385	0	0	0	0.00
20/03/2026	RR87 On 05-November-26			Bond Future	7.86	102.6167	102.5940	102.6167	0.00
20/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
20/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	297	0	0	0	0.00
20/03/2026	RR88 On 07-May-26			Bond Future	7.63	105.3522	105.1729	105.3522	0.00
20/03/2026	RR88 On 07-May-26	6.84	Call	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
20/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1202	1	1	1	0.00
20/03/2026	RR88 On 06-August-26			Bond Future	7.70	104.4113	104.2495	104.4113	0.00
20/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	14	0	0	0	0.00
20/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1111	1	1	1	0.00
20/03/2026	RR88 On 05-November-26			Bond Future	7.74	105.6566	105.5160	105.6566	0.00
20/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	17	0	0	0	0.00
20/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1098	1	1	1	0.00
20/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00