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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/03/2026 TO: 24/03/2026

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 2029 On 07-May-26 | | | Bond Future | 146.34 | 146.3658 | 146.3410 | 146.3658 | 4,468.00 |
| 24/03/2026 | 2029 On 07-May-26 | 141.82 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 24/03/2026 | 2029 On 07-May-26 | 141.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2029 On 06-August-26 | | | Bond Future | 149.04 | 149.0627 | 149.0373 | 149.0627 | 0.00 |
| 24/03/2026 | 2029 On 06-August-26 | 144.10 | Call | Bond Future | 4937 | 5 | 5 | 5 | 0.00 |
| 24/03/2026 | 2029 On 06-August-26 | 144.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2029 On 05-November-26 | | | Bond Future | 150.33 | 150.3524 | 150.3259 | 150.3524 | 0.00 |
| 24/03/2026 | 2029 On 05-November-26 | 147.56 | Call | Bond Future | 2766 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | 2029 On 05-November-26 | 147.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2029 On 04-February-27 | | | Bond Future | 153.19 | 153.2166 | 153.1894 | 153.2166 | 0.00 |
| 24/03/2026 | 2029 On 04-February-27 | 149.72 | Call | Bond Future | 3469 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2029 On 06-May-27 | | | Bond Future | 154.53 | 154.5607 | 154.5307 | 154.5607 | 0.00 |
| 24/03/2026 | 2029 On 06-May-27 | 153.32 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2029 On 06-May-27 | 153.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 07-May-26 | | | Bond Future | 8.38 | 101.5701 | 101.0196 | 101.5701 | 144,093.00 |
| 24/03/2026 | 2030 On 07-May-26 | 9.39 | Call | Bond Future | 3113 | 4 | 3 | 4 | 0.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.71 | Call | Bond Future | 9 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.92 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.92 | Put | Bond Future | 1502 | 1 | 2 | 1 | 1,000.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.71 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2030 On 07-May-26 | 7.21 | Put | Bond Future | 3734 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | 2030 On 07-May-26 | 9.39 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 06-August-26 | | | Bond Future | 8.48 | 99.4070 | 98.8464 | 99.4070 | 31,547.00 |
| 24/03/2026 | 2030 On 06-August-26 | 9.22 | Call | Bond Future | 2421 | 3 | 2 | 3 | 0.00 |
| 24/03/2026 | 2030 On 06-August-26 | 7.71 | Call | Bond Future | 76 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | 2030 On 06-August-26 | 8.06 | Call | Bond Future | 306 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 06-August-26 | 7.21 | Call | Bond Future | 3 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | 2030 On 06-August-26 | 7.71 | Put | Bond Future | 2354 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2030 On 06-August-26 | 8.06 | Put | Bond Future | 1537 | 1 | 2 | 1 | 1,000.00 |
| 24/03/2026 | 2030 On 06-August-26 | 7.21 | Put | Bond Future | 3799 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | 2030 On 06-August-26 | 9.22 | Put | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 05-November-26 | | | Bond Future | 8.56 | 101.2315 | 100.6605 | 101.2315 | 0.00 |
| 24/03/2026 | 2030 On 05-November-26 | 8.39 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2030 On 05-November-26 | 8.39 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2030 On 04-February-27 | | | Bond Future | 8.64 | 99.1296 | 98.5478 | 99.1296 | 0.00 |
| 24/03/2026 | 2030 On 04-February-27 | 7.82 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 04-February-27 | 7.82 | Put | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2030 On 06-May-27 | | | Bond Future | 8.77 | 100.9511 | 100.3589 | 100.9511 | 0.00 |
| 24/03/2026 | 2030 On 06-May-27 | 7.27 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2030 On 06-May-27 | 7.27 | Put | Bond Future | 3642 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | 2031 On 07-May-26 | | | Bond Future | 114.16 | 113.8685 | 114.1618 | 113.8685 | 1,798.00 |
| 24/03/2026 | 2031 On 07-May-26 | 113.84 | Call | Bond Future | 485 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2031 On 07-May-26 | 113.84 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2031 On 06-August-26 | | | Bond Future | 113.85 | 113.5500 | 113.8485 | 113.5500 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2031 On 06-August-26 | 113.81 | Call | Bond Future | 508 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | 2031 On 06-August-26 | 113.81 | Put | Bond Future | 470 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | 2031 On 05-November-26 | | | Bond Future | 115.96 | 115.6602 | 115.9641 | 115.6602 | 0.00 |
| 24/03/2026 | 2031 On 05-November-26 | 111.49 | Call | Bond Future | 4475 | 4 | 4 | 4 | 0.00 |
| 24/03/2026 | 2031 On 05-November-26 | 111.49 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2031 On 04-February-27 | | | Bond Future | 115.71 | 115.4013 | 115.7076 | 115.4013 | 0.00 |
| 24/03/2026 | 2031 On 04-February-27 | 116.18 | Call | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2031 On 04-February-27 | 116.18 | Put | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2031 On 06-May-27 | | | Bond Future | 117.86 | 117.5486 | 117.8608 | 117.5486 | 0.00 |
| 24/03/2026 | 2031 On 06-May-27 | 116.87 | Call | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2031 On 06-May-27 | 116.87 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2032 On 07-May-26 | | | Bond Future | 8.75 | 99.3716 | 98.6618 | 99.3716 | 167,678.00 |
| 24/03/2026 | 2032 On 07-May-26 | 10.14 | Call | Bond Future | 5966 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | 2032 On 07-May-26 | | Call | Bond Future | 291.23 | 0.5222 | 0.2912 | 0.5222 | 0.00 |
| 24/03/2026 | 2032 On 07-May-26 | | Put | Bond Future | 1629.39 | 1.1506 | 1.6294 | 1.1506 | 0.00 |
| 24/03/2026 | 2032 On 07-May-26 | 10.14 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2032 On 06-August-26 | | | Bond Future | 8.83 | 101.1780 | 100.4553 | 101.1780 | 230.00 |
| 24/03/2026 | 2032 On 06-August-26 | 10.12 | Call | Bond Future | 5490 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2032 On 06-August-26 | 10.12 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2032 On 05-November-26 | | | Bond Future | 8.91 | 98.8751 | 98.1391 | 98.8751 | 0.00 |
| 24/03/2026 | 2032 On 05-November-26 | 9.16 | Call | Bond Future | 2159 | 3 | 2 | 3 | 0.00 |
| 24/03/2026 | 2032 On 05-November-26 | 9.16 | Put | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2032 On 04-February-27 | | | Bond Future | 8.99 | 100.7364 | 99.9865 | 100.7364 | 0.00 |
| 24/03/2026 | 2032 On 04-February-27 | 8.48 | Call | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2032 On 04-February-27 | 8.48 | Put | Bond Future | 2797 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | 2032 On 06-May-27 | | | Bond Future | 9.09 | 98.4290 | 97.6654 | 98.4290 | 0.00 |
| 24/03/2026 | 2032 On 06-May-27 | 7.80 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2032 On 06-May-27 | 7.80 | Put | Bond Future | 5195 | 5 | 5 | 5 | 0.00 |
| 24/03/2026 | 2033 On 07-May-26 | | | Bond Future | 140.86 | 141.9332 | 140.8555 | 141.9332 | 8,671.00 |
| 24/03/2026 | 2033 On 07-May-26 | 135.16 | Call | Bond Future | 5696 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | 2033 On 07-May-26 | 135.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2033 On 06-August-26 | | | Bond Future | 143.45 | 144.5484 | 143.4508 | 144.5484 | 0.00 |
| 24/03/2026 | 2033 On 06-August-26 | 134.25 | Call | Bond Future | 9201 | 10 | 9 | 10 | 0.00 |
| 24/03/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2033 On 05-November-26 | | | Bond Future | 144.53 | 145.6521 | 144.5337 | 145.6521 | 0.00 |
| 24/03/2026 | 2033 On 05-November-26 | 137.26 | Call | Bond Future | 7274 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | 2033 On 05-November-26 | 137.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2033 On 04-February-27 | | | Bond Future | 147.29 | 148.4267 | 147.2869 | 148.4267 | 0.00 |
| 24/03/2026 | 2033 On 04-February-27 | 142.71 | Call | Bond Future | 4577 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2033 On 04-February-27 | 142.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2033 On 06-May-27 | | | Bond Future | 148.41 | 149.5765 | 148.4132 | 149.5765 | 0.00 |
| 24/03/2026 | 2033 On 06-May-27 | 151.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2033 On 06-May-27 | 151.21 | Put | Bond Future | 2797 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | | | Bond Future | 9.34 | 97.7800 | 96.7618 | 97.7800 | 220,227.00 |
| 24/03/2026 | 2037 On 07-May-26 | 11.32 | Call | Bond Future | 11680 | 13 | 12 | 13 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 12.40 | Call | Bond Future | 17214 | 18 | 17 | 18 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 10.95 | Call | Bond Future | 9660 | 11 | 10 | 11 | 142.00 |
| 24/03/2026 | 2037 On 07-May-26 | 9.49 | Call | Bond Future | 1628 | 2 | 2 | 2 | 1,500.00 |
| 24/03/2026 | 2037 On 07-May-26 | 10.06 | Call | Bond Future | 4602 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 9.00 | Call | Bond Future | 207 | 0 | 0 | 0 | 1,500.00 |
| 24/03/2026 | 2037 On 07-May-26 | 9.49 | Put | Bond Future | 642 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 9.00 | Put | Bond Future | 2400 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 10.06 | Put | Bond Future | 93 | 0 | 0 | 0 | 1,500.00 |
| 24/03/2026 | 2037 On 07-May-26 | 12.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 142.00 |
| 24/03/2026 | 2037 On 07-May-26 | 10.95 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2037 On 07-May-26 | 11.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2037 On 06-August-26 | | | Bond Future | 9.42 | 95.2974 | 94.2606 | 95.2974 | 230.00 |
| 24/03/2026 | 2037 On 06-August-26 | 11.71 | Call | Bond Future | 13089 | 14 | 13 | 14 | 0.00 |
| 24/03/2026 | 2037 On 06-August-26 | 11.30 | Call | Bond Future | 10979 | 12 | 11 | 12 | 0.00 |
| 24/03/2026 | 2037 On 06-August-26 | 10.70 | Call | Bond Future | 7867 | 9 | 8 | 9 | 0.00 |
| 24/03/2026 | 2037 On 06-August-26 | 10.02 | Call | Bond Future | 4373 | 5 | 4 | 5 | 2,541.00 |
| 24/03/2026 | 2037 On 06-August-26 | 10.70 | Put | Bond Future | 222 | 0 | 0 | 0 | 2,541.00 |
| 24/03/2026 | 2037 On 06-August-26 | 10.02 | Put | Bond Future | 665 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | 2037 On 06-August-26 | 11.30 | Put | Bond Future | 51 | 0 | 0 | 0 | 2,541.00 |
| 24/03/2026 | 2037 On 06-August-26 | 11.71 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2037 On 05-November-26 | | | Bond Future | 9.48 | 97.0465 | 95.9906 | 97.0465 | 0.00 |
| 24/03/2026 | 2037 On 05-November-26 | 10.62 | Call | Bond Future | 7266 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | 2037 On 05-November-26 | 10.83 | Call | Bond Future | 8289 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2037 On 05-November-26 | 10.23 | Call | Bond Future | 5379 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2037 On 05-November-26 | 9.46 | Call | Bond Future | 2131 | 3 | 2 | 3 | 4,490.00 |
| 24/03/2026 | 2037 On 05-November-26 | 10.23 | Put | Bond Future | 905 | 1 | 1 | 1 | 4,490.00 |
| 24/03/2026 | 2037 On 05-November-26 | 9.46 | Put | Bond Future | 2269 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2037 On 05-November-26 | 10.83 | Put | Bond Future | 432 | 0 | 0 | 0 | 4,490.00 |
| 24/03/2026 | 2037 On 05-November-26 | 10.62 | Put | Bond Future | 573 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | | | Bond Future | 9.55 | 94.6155 | 93.5396 | 94.6155 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.51 | Call | Bond Future | 2264 | 3 | 2 | 3 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.81 | Call | Bond Future | 3388 | 4 | 3 | 4 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.31 | Call | Bond Future | 1620 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | 8.44 | Call | Bond Future | 147 | 0 | 0 | 0 | 4,490.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.31 | Put | Bond Future | 3097 | 3 | 3 | 3 | 4,490.00 |
| 24/03/2026 | 2037 On 04-February-27 | 8.44 | Put | Bond Future | 7214 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.81 | Put | Bond Future | 1838 | 1 | 2 | 1 | 4,490.00 |
| 24/03/2026 | 2037 On 04-February-27 | 9.51 | Put | Bond Future | 2514 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | 2037 On 06-May-27 | | | Bond Future | 9.64 | 96.3538 | 95.2582 | 96.3538 | 0.00 |
| 24/03/2026 | 2037 On 06-May-27 | 8.58 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2037 On 06-May-27 | 8.58 | Put | Bond Future | 6865 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | 2038 On 07-May-26 | | | Bond Future | 153.54 | 156.8714 | 153.5371 | 156.8714 | 4,978.00 |
| 24/03/2026 | 2038 On 07-May-26 | 144.53 | Call | Bond Future | 9007 | 12 | 9 | 12 | 0.00 |
| 24/03/2026 | 2038 On 07-May-26 | 144.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2038 On 06-August-26 | | | Bond Future | 154.17 | 157.5678 | 154.1718 | 157.5678 | 0.00 |
| 24/03/2026 | 2038 On 06-August-26 | 144.72 | Call | Bond Future | 9452 | 13 | 9 | 13 | 0.00 |
| 24/03/2026 | 2038 On 06-August-26 | 144.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2038 On 05-November-26 | | | Bond Future | 157.04 | 160.4959 | 157.0366 | 160.4959 | 0.00 |
| 24/03/2026 | 2038 On 05-November-26 | 146.31 | Call | Bond Future | 10727 | 14 | 11 | 14 | 0.00 |
| 24/03/2026 | 2038 On 05-November-26 | 146.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2038 On 04-February-27 | | | Bond Future | 157.79 | 161.3177 | 157.7894 | 161.3177 | 0.00 |
| 24/03/2026 | 2038 On 04-February-27 | 153.83 | Call | Bond Future | 3959 | 7 | 4 | 7 | 0.00 |
| 24/03/2026 | 2038 On 04-February-27 | 153.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2038 On 06-May-27 | | | Bond Future | 160.73 | 164.3205 | 160.7267 | 164.3205 | 0.00 |
| 24/03/2026 | 2038 On 06-May-27 | 166.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2038 On 06-May-27 | 166.10 | Put | Bond Future | 5373 | 2 | 5 | 2 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | | | Bond Future | 9.56 | 99.4144 | 98.2546 | 99.4144 | 55,678.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2040 On 07-May-26 | 11.67 | Call | Bond Future | 13829 | 15 | 14 | 15 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.53 | Call | Bond Future | 18633 | 20 | 19 | 20 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.22 | Call | Bond Future | 16951 | 18 | 17 | 18 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.03 | Call | Bond Future | 15893 | 17 | 16 | 17 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 11.12 | Call | Bond Future | 10524 | 12 | 11 | 12 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 11.72 | Call | Bond Future | 14120 | 15 | 14 | 15 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 10.70 | Call | Bond Future | 7884 | 9 | 8 | 9 | 1,460.00 |
| 24/03/2026 | 2040 On 07-May-26 | 8.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 27,500.00 |
| 24/03/2026 | 2040 On 07-May-26 | | Call | Bond Future | 491.50 | 0.9118 | 0.4915 | 0.9118 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | | Put | Bond Future | 2236.91 | 1.4974 | 2.2369 | 1.4974 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 8.65 | Put | Bond Future | 7014 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 11.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,460.00 |
| 24/03/2026 | 2040 On 07-May-26 | 10.70 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 11.12 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,460.00 |
| 24/03/2026 | 2040 On 07-May-26 | 12.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 07-May-26 | 11.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 06-August-26 | | | Bond Future | 9.64 | 96.7110 | 95.5300 | 96.7110 | 48,186.00 |
| 24/03/2026 | 2040 On 06-August-26 | 12.19 | Call | Bond Future | 16106 | 17 | 16 | 17 | 0.00 |
| 24/03/2026 | 2040 On 06-August-26 | 12.19 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | | | Bond Future | 9.70 | 98.4860 | 97.2832 | 98.4860 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | 11.06 | Call | Bond Future | 9469 | 11 | 9 | 11 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | 11.27 | Call | Bond Future | 10592 | 12 | 11 | 12 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | 10.67 | Call | Bond Future | 7326 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | 9.91 | Call | Bond Future | 3440 | 4 | 3 | 4 | 2,300.00 |
| 24/03/2026 | 2040 On 05-November-26 | 10.67 | Put | Bond Future | 817 | 1 | 1 | 1 | 2,300.00 |
| 24/03/2026 | 2040 On 05-November-26 | 9.91 | Put | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2040 On 05-November-26 | 11.27 | Put | Bond Future | 357 | 0 | 0 | 0 | 2,300.00 |
| 24/03/2026 | 2040 On 05-November-26 | 11.06 | Put | Bond Future | 511 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | 2040 On 04-February-27 | | | Bond Future | 9.77 | 95.8316 | 94.6061 | 95.8316 | 0.00 |
| 24/03/2026 | 2040 On 04-February-27 | 9.93 | Call | Bond Future | 3446 | 4 | 3 | 4 | 0.00 |
| 24/03/2026 | 2040 On 04-February-27 | 8.78 | Call | Bond Future | 254 | 0 | 0 | 0 | 2,300.00 |
| 24/03/2026 | 2040 On 04-February-27 | 10.17 | Call | Bond Future | 4555 | 5 | 5 | 5 | 0.00 |
| 24/03/2026 | 2040 On 04-February-27 | 9.67 | Call | Bond Future | 2374 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2040 On 04-February-27 | 9.67 | Put | Bond Future | 3093 | 2 | 3 | 2 | 2,300.00 |
| 24/03/2026 | 2040 On 04-February-27 | 8.78 | Put | Bond Future | 7551 | 6 | 8 | 6 | 0.00 |
| 24/03/2026 | 2040 On 04-February-27 | 10.17 | Put | Bond Future | 1839 | 1 | 2 | 1 | 2,300.00 |
| 24/03/2026 | 2040 On 04-February-27 | 9.93 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2040 On 06-May-27 | | | Bond Future | 9.85 | 97.5921 | 96.3442 | 97.5921 | 0.00 |
| 24/03/2026 | 2040 On 06-May-27 | 8.88 | Call | Bond Future | 457 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | 2040 On 06-May-27 | 8.88 | Put | Bond Future | 7479 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | 2043 On 07-May-26 | | | Bond Future | 121.38 | 122.5614 | 121.3756 | 122.5614 | 0.00 |
| 24/03/2026 | 2043 On 07-May-26 | 111.70 | Call | Bond Future | 9676 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | 2043 On 07-May-26 | 111.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2043 On 06-August-26 | | | Bond Future | 120.76 | 121.9728 | 120.7650 | 121.9728 | 3,416.00 |
| 24/03/2026 | 2043 On 06-August-26 | 110.88 | Call | Bond Future | 9886 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | 2043 On 06-August-26 | 110.88 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2043 On 05-November-26 | | | Bond Future | 123.01 | 124.2396 | 123.0093 | 124.2396 | 0.00 |
| 24/03/2026 | 2043 On 05-November-26 | 112.84 | Call | Bond Future | 10176 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | 2043 On 05-November-26 | 112.84 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2043 On 04-February-27 | | | Bond Future | 122.45 | 123.7059 | 122.4480 | 123.7059 | 0.00 |
| 24/03/2026 | 2043 On 04-February-27 | 117.63 | Call | Bond Future | 5175 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2043 On 04-February-27 | 117.63 | Put | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2043 On 06-May-27 | | | Bond Future | 124.73 | 126.0076 | 124.7266 | 126.0076 | 0.00 |
| 24/03/2026 | 2043 On 06-May-27 | 127.48 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2043 On 06-May-27 | 127.48 | Put | Bond Future | 3786 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | 2044 On 07-May-26 | | | Bond Future | 9.60 | 96.4552 | 95.2737 | 96.4552 | 147,436.00 |
| 24/03/2026 | 2044 On 07-May-26 | 11.80 | Call | Bond Future | 15322 | 17 | 15 | 17 | 0.00 |
| 24/03/2026 | 2044 On 07-May-26 | 10.00 | Call | Bond Future | 3514 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | 2044 On 07-May-26 | | Call | Bond Future | 102.86 | 0.2352 | 0.1029 | 0.2352 | 0.00 |
| 24/03/2026 | 2044 On 07-May-26 | 10.00 | Put | Bond Future | 373 | 0 | 0 | 0 | 15,000.00 |
| 24/03/2026 | 2044 On 07-May-26 | | Put | Bond Future | 4829.17 | 3.7800 | 4.8292 | 3.7800 | 0.00 |
| 24/03/2026 | 2044 On 07-May-26 | 11.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2044 On 06-August-26 | | | Bond Future | 9.67 | 93.8233 | 92.6202 | 93.8233 | 4,100.00 |
| 24/03/2026 | 2044 On 06-August-26 | 12.42 | Call | Bond Future | 18297 | 19 | 18 | 19 | 0.00 |
| 24/03/2026 | 2044 On 06-August-26 | 9.25 | Call | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2044 On 06-August-26 | 9.00 | Call | Bond Future | 396 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | 2044 On 06-August-26 | 9.75 | Call | Bond Future | 2599 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2044 On 06-August-26 | 9.75 | Put | Bond Future | 1946 | 1 | 2 | 1 | 14,500.00 |
| 24/03/2026 | 2044 On 06-August-26 | 9.00 | Put | Bond Future | 5875 | 5 | 6 | 5 | 7,000.00 |
| 24/03/2026 | 2044 On 06-August-26 | 9.25 | Put | Bond Future | 4100 | 3 | 4 | 3 | 7,000.00 |
| 24/03/2026 | 2044 On 06-August-26 | 12.42 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2044 On 05-November-26 | | | Bond Future | 9.73 | 95.5453 | 94.3201 | 95.5453 | 0.00 |
| 24/03/2026 | 2044 On 05-November-26 | 11.34 | Call | Bond Future | 11720 | 13 | 12 | 13 | 0.00 |
| 24/03/2026 | 2044 On 05-November-26 | 11.34 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2044 On 04-February-27 | | | Bond Future | 9.79 | 92.9607 | 91.7124 | 92.9607 | 0.00 |
| 24/03/2026 | 2044 On 04-February-27 | 10.18 | Call | Bond Future | 4996 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | 2044 On 04-February-27 | 10.18 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | 2044 On 06-May-27 | | | Bond Future | 9.86 | 94.6685 | 93.3974 | 94.6685 | 0.00 |
| 24/03/2026 | 2044 On 06-May-27 | 9.08 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | 2044 On 06-May-27 | 9.08 | Put | Bond Future | 7035 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | 2046 On 07-May-26 | | | Bond Future | 133.39 | 133.9786 | 133.3890 | 133.9786 | 18,662.00 |
| 24/03/2026 | 2046 On 07-May-26 | 124.95 | Call | Bond Future | 8439 | 9 | 8 | 9 | 0.00 |
| 24/03/2026 | 2046 On 07-May-26 | 124.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2046 On 06-August-26 | | | Bond Future | 135.85 | 136.4473 | 135.8467 | 136.4473 | 0.00 |
| 24/03/2026 | 2046 On 06-August-26 | 122.38 | Call | Bond Future | 13467 | 14 | 13 | 14 | 0.00 |
| 24/03/2026 | 2046 On 06-August-26 | 122.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2046 On 05-November-26 | | | Bond Future | 136.04 | 136.6571 | 136.0445 | 136.6571 | 0.00 |
| 24/03/2026 | 2046 On 05-November-26 | 125.48 | Call | Bond Future | 10564 | 11 | 11 | 11 | 0.00 |
| 24/03/2026 | 2046 On 05-November-26 | 125.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2046 On 04-February-27 | | | Bond Future | 138.64 | 139.2603 | 138.6361 | 139.2603 | 0.00 |
| 24/03/2026 | 2046 On 04-February-27 | 131.09 | Call | Bond Future | 7546 | 8 | 8 | 8 | 0.00 |
| 24/03/2026 | 2046 On 04-February-27 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2046 On 06-May-27 | | | Bond Future | 138.84 | 139.4823 | 138.8423 | 139.4823 | 0.00 |
| 24/03/2026 | 2046 On 06-May-27 | 148.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2046 On 06-May-27 | 148.99 | Put | Bond Future | 10148 | 10 | 10 | 10 | 0.00 |
| 24/03/2026 | 2050 On 07-May-26 | | | Bond Future | 136.61 | 137.5222 | 136.6079 | 137.5222 | 17,225.00 |
| 24/03/2026 | 2050 On 07-May-26 | 124.07 | Call | Bond Future | 12538 | 13 | 13 | 13 | 0.00 |
| 24/03/2026 | 2050 On 07-May-26 | 124.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2050 On 06-August-26 | | | Bond Future | 136.68 | 137.6120 | 136.6809 | 137.6120 | 0.00 |
| 24/03/2026 | 2050 On 06-August-26 | 123.27 | Call | Bond Future | 13411 | 14 | 13 | 14 | 0.00 |
| 24/03/2026 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | 2050 On 05-November-26 | | | Bond Future | 139.22 | 140.1693 | 139.2205 | 140.1693 | 0.00 |
| 24/03/2026 | 2050 On 05-November-26 | 123.84 | Call | Bond Future | 15381 | 16 | 15 | 16 | 0.00 |
| 24/03/2026 | 2050 On 05-November-26 | 123.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2050 On 04-February-27 | | | Bond Future | 139.38 | 140.3496 | 139.3802 | 140.3496 | 0.00 |
| 24/03/2026 | 2050 On 04-February-27 | 132.39 | Call | Bond Future | 6990 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | 2050 On 04-February-27 | 132.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2050 On 06-May-27 | | | Bond Future | 141.97 | 142.9619 | 141.9748 | 142.9619 | 0.00 |
| 24/03/2026 | 2050 On 06-May-27 | 150.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | 2050 On 06-May-27 | 150.46 | Put | Bond Future | 8485 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | AL37 On 07-May-26 | | | Index Future | 1242.65 | 1250.4410 | 1242.6450 | 1250.4410 | 0.00 |
| 24/03/2026 | AL37 On 06-August-26 | | | Index Future | 1264.99 | 1272.9260 | 1264.9890 | 1272.9260 | 0.00 |
| 24/03/2026 | AL37 On 05-November-26 | | | Index Future | 1288.44 | 1296.5270 | 1288.4410 | 1296.5270 | 0.00 |
| 24/03/2026 | AL37 On 04-February-27 | | | Index Future | 1312.69 | 1320.9300 | 1312.6910 | 1320.9300 | 0.00 |
| 24/03/2026 | AL37 On 06-May-27 | | | Index Future | 1336.86 | 1345.2460 | 1336.8580 | 1345.2460 | 0.00 |
| 24/03/2026 | AL7T On 07-May-26 | | | Index Future | 1589.72 | 1605.2110 | 1589.7230 | 1605.2110 | 0.00 |
| 24/03/2026 | AL7T On 06-August-26 | | | Index Future | 1618.31 | 1634.0750 | 1618.3070 | 1634.0750 | 0.00 |
| 24/03/2026 | AL7T On 05-November-26 | | | Index Future | 1648.31 | 1664.3720 | 1648.3100 | 1664.3720 | 0.00 |
| 24/03/2026 | AL7T On 04-February-27 | | | Index Future | 1679.33 | 1695.6980 | 1679.3340 | 1695.6980 | 0.00 |
| 24/03/2026 | AL7T On 06-May-27 | | | Index Future | 1710.25 | 1726.9140 | 1710.2510 | 1726.9140 | 0.00 |
| 24/03/2026 | ALBI On 07-May-26 | | | Index Future | 1349.59 | 1362.7300 | 1349.5870 | 1362.7300 | 79.00 |
| 24/03/2026 | ALBI On 06-August-26 | | | Index Future | 1373.85 | 1387.2330 | 1373.8530 | 1387.2330 | 0.00 |
| 24/03/2026 | ALBI On 05-November-26 | | | Index Future | 1399.32 | 1412.9540 | 1399.3240 | 1412.9540 | 0.00 |
| 24/03/2026 | ALBI On 04-February-27 | | | Index Future | 1425.66 | 1439.5480 | 1425.6610 | 1439.5480 | 0.00 |
| 24/03/2026 | ALBI On 06-May-27 | | | Index Future | 1451.91 | 1466.0480 | 1451.9080 | 1466.0480 | 0.00 |
| 24/03/2026 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C039 On 31-March-39 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 24/03/2026 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 24/03/2026 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 24/03/2026 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | C818 On 21-December-27 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | C871 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CC42 On 31-March-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | ES33 On 07-May-26 | | | Bond Future | 9.50 | 91.5137 | 90.7448 | 91.5137 | 0.00 |
| 24/03/2026 | ES33 On 07-May-26 | 11.69 | Call | Bond Future | 9864 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | ES33 On 07-May-26 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 06-August-26 | | | Bond Future | 9.60 | 93.1999 | 92.4168 | 93.1999 | 0.00 |
| 24/03/2026 | ES33 On 06-August-26 | 12.02 | Call | Bond Future | 10548 | 11 | 11 | 11 | 0.00 |
| 24/03/2026 | ES33 On 06-August-26 | 12.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 05-November-26 | | | Bond Future | 9.70 | 91.1386 | 90.3408 | 91.1386 | 0.00 |
| 24/03/2026 | ES33 On 05-November-26 | 10.83 | Call | Bond Future | 5012 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | ES33 On 05-November-26 | 10.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 04-February-27 | | | Bond Future | 9.80 | 92.8748 | 92.0618 | 92.8748 | 0.00 |
| 24/03/2026 | ES33 On 04-February-27 | 9.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 04-February-27 | 9.70 | Put | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 06-May-27 | | | Bond Future | 9.91 | 90.8083 | 89.9803 | 90.8083 | 0.00 |
| 24/03/2026 | ES33 On 06-May-27 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES33 On 06-May-27 | 8.80 | Put | Bond Future | 4945 | 4 | 5 | 4 | 0.00 |
| 24/03/2026 | ES42 On 07-May-26 | | | Bond Future | 9.93 | 90.1968 | 89.0495 | 90.1968 | 0.00 |
| 24/03/2026 | ES42 On 07-May-26 | 12.20 | Call | Bond Future | 14408 | 16 | 14 | 16 | 0.00 |
| 24/03/2026 | ES42 On 07-May-26 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES42 On 06-August-26 | | | Bond Future | 10.01 | 91.8589 | 90.6903 | 91.8589 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | ES42 On 06-August-26 | 12.65 | Call | Bond Future | 16216 | 17 | 16 | 17 | 0.00 |
| 24/03/2026 | ES42 On 06-August-26 | 12.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES42 On 05-November-26 | | | Bond Future | 10.08 | 89.3019 | 88.1115 | 89.3019 | 0.00 |
| 24/03/2026 | ES42 On 05-November-26 | 11.66 | Call | Bond Future | 10147 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | ES42 On 05-November-26 | 11.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES42 On 04-February-27 | | | Bond Future | 10.15 | 91.0032 | 89.7901 | 91.0032 | 0.00 |
| 24/03/2026 | ES42 On 04-February-27 | 10.29 | Call | Bond Future | 930 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | ES42 On 04-February-27 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES42 On 06-May-27 | | | Bond Future | 10.24 | 88.4319 | 87.1963 | 88.4319 | 0.00 |
| 24/03/2026 | ES42 On 06-May-27 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | ES42 On 06-May-27 | 9.33 | Put | Bond Future | 6546 | 5 | 7 | 5 | 0.00 |
| 24/03/2026 | GOVI On 07-May-26 | | | GOVI | 1322.82 | 1335.9770 | 1322.8180 | 1335.9770 | 619.00 |
| 24/03/2026 | GOVI On 07-May-26 | 1,177.00 | Call | GOVI | 1458180 | 159 | 146 | 159 | 0.00 |
| 24/03/2026 | GOVI On 07-May-26 | 1,177.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | GOVI On 06-August-26 | | | GOVI | 1346.60 | 1359.9990 | 1346.6030 | 1359.9990 | 0.00 |
| 24/03/2026 | GOVI On 06-August-26 | 1,189.00 | Call | GOVI | 1576030 | 171 | 158 | 171 | 0.00 |
| 24/03/2026 | GOVI On 06-August-26 | 1,189.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | GOVI On 05-November-26 | | | GOVI | 1371.57 | 1385.2150 | 1371.5690 | 1385.2150 | 0.00 |
| 24/03/2026 | GOVI On 05-November-26 | 1,277.00 | Call | GOVI | 945690 | 108 | 95 | 108 | 0.00 |
| 24/03/2026 | GOVI On 05-November-26 | 1,277.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | GOVI On 04-February-27 | | | GOVI | 1397.38 | 1411.2870 | 1397.3840 | 1411.2870 | 0.00 |
| 24/03/2026 | GOVI On 04-February-27 | 1,369.00 | Call | GOVI | 283840 | 42 | 28 | 42 | 0.00 |
| 24/03/2026 | GOVI On 04-February-27 | 1,369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | GOVI On 06-May-27 | | | GOVI | 1423.11 | 1437.2670 | 1423.1100 | 1437.2670 | 0.00 |
| 24/03/2026 | GOVI On 06-May-27 | 1,427.00 | Call | GOVI | 0 | 10 | 0 | 10 | 0.00 |
| 24/03/2026 | GOVI On 06-May-27 | 1,427.00 | Put | GOVI | 38900 | 0 | 4 | 0 | 0.00 |
| 24/03/2026 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/03/2026 | I258 On 07-May-26 | | | Bond Future | 126.75 | 126.1225 | 126.7466 | 126.1225 | 0.00 |
| 24/03/2026 | I258 On 07-May-26 | 113.73 | Call | Bond Future | 13017 | 12 | 13 | 12 | 0.00 |
| 24/03/2026 | I258 On 07-May-26 | 113.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | I258 On 06-August-26 | | | Bond Future | 126.24 | 125.5998 | 126.2352 | 125.5998 | 0.00 |
| 24/03/2026 | I258 On 06-August-26 | 112.95 | Call | Bond Future | 13288 | 13 | 13 | 13 | 0.00 |
| 24/03/2026 | I258 On 06-August-26 | 112.95 | Put | Bond Future | 3 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | I258 On 05-November-26 | | | Bond Future | 128.58 | 127.9339 | 128.5810 | 127.9339 | 0.00 |
| 24/03/2026 | I258 On 05-November-26 | 114.95 | Call | Bond Future | 13653 | 13 | 14 | 13 | 0.00 |
| 24/03/2026 | I258 On 05-November-26 | 114.95 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | I258 On 04-February-27 | | | Bond Future | 128.13 | 127.4707 | 128.1259 | 127.4707 | 0.00 |
| 24/03/2026 | I258 On 04-February-27 | 118.90 | Call | Bond Future | 9551 | 9 | 10 | 9 | 0.00 |
| 24/03/2026 | I258 On 04-February-27 | 118.90 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | I258 On 06-May-27 | | | Bond Future | 130.51 | 129.8423 | 130.5102 | 129.8423 | 0.00 |
| 24/03/2026 | I258 On 06-May-27 | 134.78 | Call | Bond Future | 1659 | 1 | 2 | 1 | 0.00 |
| 24/03/2026 | I258 On 06-May-27 | 134.78 | Put | Bond Future | 5929 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | IGOV On 07-May-26 | | | Index Future | 428.07 | 430.8480 | 428.0740 | 430.8480 | 263.00 |
| 24/03/2026 | IGOV On 06-August-26 | | | Index Future | 435.88 | 438.7010 | 435.8760 | 438.7010 | 0.00 |
| 24/03/2026 | IGOV On 05-November-26 | | | Index Future | 444.06 | 446.9380 | 444.0600 | 446.9380 | 0.00 |
| 24/03/2026 | IGOV On 04-February-27 | | | Index Future | 452.52 | 455.4520 | 452.5190 | 455.4520 | 0.00 |
| 24/03/2026 | IGOV On 06-May-27 | | | Index Future | 460.95 | 463.9360 | 460.9490 | 463.9360 | 0.00 |
| 24/03/2026 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 24/03/2026 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 24/03/2026 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 24/03/2026 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 24/03/2026 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 24/03/2026 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 24/03/2026 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 24/03/2026 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 24/03/2026 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 24/03/2026 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 24/03/2026 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 24/03/2026 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 24/03/2026 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 8.3720 | 91.6280 | 8.3720 | 0.00 |
| 24/03/2026 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 24/03/2026 | R033 On 07-May-26 | | | Bond Future | 8.84 | 107.8518 | 107.0421 | 107.8518 | 9,549.00 |
| 24/03/2026 | R033 On 07-May-26 | 10.38 | Call | Bond Future | 7791 | 9 | 8 | 9 | 0.00 |
| 24/03/2026 | R033 On 07-May-26 | 10.38 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R033 On 06-August-26 | | | Bond Future | 8.91 | 109.8124 | 108.9879 | 109.8124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R033 On 06-August-26 | 10.25 | Call | Bond Future | 7111 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | R033 On 06-August-26 | 10.25 | Put | Bond Future | 578 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | R033 On 05-November-26 | | | Bond Future | 8.99 | 106.7857 | 105.9460 | 106.7857 | 0.00 |
| 24/03/2026 | R033 On 05-November-26 | 9.33 | Call | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |
| 24/03/2026 | R033 On 05-November-26 | 9.33 | Put | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R033 On 04-February-27 | | | Bond Future | 9.06 | 108.7960 | 107.9404 | 108.7960 | 0.00 |
| 24/03/2026 | R033 On 04-February-27 | 8.65 | Call | Bond Future | 1944 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R033 On 04-February-27 | 8.65 | Put | Bond Future | 3935 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | R033 On 06-May-27 | | | Bond Future | 9.15 | 105.7541 | 104.8830 | 105.7541 | 0.00 |
| 24/03/2026 | R033 On 06-May-27 | 7.93 | Call | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R033 On 06-May-27 | 7.93 | Put | Bond Future | 6481 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | | | Bond Future | 9.05 | 101.6203 | 100.6789 | 101.6203 | 106,797.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.86 | Call | Bond Future | 10019 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.66 | Call | Bond Future | 8980 | 10 | 9 | 10 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.16 | Call | Bond Future | 6325 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.66 | Call | Bond Future | 3654 | 5 | 4 | 5 | 200.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.71 | Call | Bond Future | 9241 | 10 | 9 | 10 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.64 | Call | Bond Future | 3550 | 4 | 4 | 4 | 250.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.21 | Call | Bond Future | 6594 | 8 | 7 | 8 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.71 | Call | Bond Future | 3915 | 5 | 4 | 5 | 350.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.64 | Call | Bond Future | 8876 | 10 | 9 | 10 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.14 | Call | Bond Future | 6218 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.31 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.55 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.29 | Call | Bond Future | 3 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.79 | Call | Bond Future | 289 | 1 | 0 | 1 | 1,000.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.20 | Call | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.20 | Put | Bond Future | 596 | 0 | 1 | 0 | 1,000.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.79 | Put | Bond Future | 1861 | 1 | 2 | 1 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.29 | Put | Bond Future | 4667 | 4 | 5 | 4 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.55 | Put | Bond Future | 3094 | 2 | 3 | 2 | 16,000.00 |
| 24/03/2026 | R035 On 07-May-26 | 8.31 | Put | Bond Future | 4542 | 4 | 5 | 4 | 16,000.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.14 | Put | Bond Future | 21 | 0 | 0 | 0 | 250.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.64 | Put | Bond Future | 136 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R035 On 07-May-26 | 10.64 | Put | Bond Future | 3 | 0 | 0 | 0 | 250.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.21 | Put | Bond Future | 16 | 0 | 0 | 0 | 350.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.71 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.71 | Put | Bond Future | 2 | 0 | 0 | 0 | 350.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.16 | Put | Bond Future | 20 | 0 | 0 | 0 | 200.00 |
| 24/03/2026 | R035 On 07-May-26 | 9.66 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.66 | Put | Bond Future | 2 | 0 | 0 | 0 | 200.00 |
| 24/03/2026 | R035 On 07-May-26 | 10.86 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | | | Bond Future | 9.12 | 103.4675 | 102.5090 | 103.4675 | 100.00 |
| 24/03/2026 | R035 On 06-August-26 | 11.06 | Call | Bond Future | 10466 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.72 | Call | Bond Future | 3973 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.22 | Call | Bond Future | 1915 | 3 | 2 | 3 | 250.00 |
| 24/03/2026 | R035 On 06-August-26 | 10.22 | Call | Bond Future | 6348 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.70 | Call | Bond Future | 1 | 0 | 0 | 0 | 5,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.90 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.34 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.95 | Call | Bond Future | 7 | 0 | 0 | 0 | 5,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.71 | Call | Bond Future | 516 | 1 | 1 | 1 | 350.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.29 | Call | Bond Future | 72 | 0 | 0 | 0 | 1,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.79 | Call | Bond Future | 672 | 1 | 1 | 1 | 1,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.39 | Call | Bond Future | 2561 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.71 | Call | Bond Future | 3928 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.21 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.13 | Call | Bond Future | 1605 | 2 | 2 | 2 | 200.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.63 | Call | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 10.13 | Call | Bond Future | 5909 | 7 | 6 | 7 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 10.13 | Put | Bond Future | 301 | 0 | 0 | 0 | 200.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.63 | Put | Bond Future | 699 | 0 | 1 | 0 | 200.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.13 | Put | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.21 | Put | Bond Future | 1387 | 1 | 1 | 1 | 350.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.71 | Put | Bond Future | 2958 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.71 | Put | Bond Future | 611 | 0 | 1 | 0 | 350.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.39 | Put | Bond Future | 1039 | 1 | 1 | 1 | 1,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.79 | Put | Bond Future | 2637 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 8.29 | Put | Bond Future | 5067 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R035 On 06-August-26 | 8.34 | Put | Bond Future | 4784 | 4 | 5 | 4 | 5,000.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.95 | Put | Bond Future | 7131 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.90 | Put | Bond Future | 7447 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 7.70 | Put | Bond Future | 8726 | 8 | 9 | 8 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 10.22 | Put | Bond Future | 259 | 0 | 0 | 0 | 250.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.72 | Put | Bond Future | 601 | 0 | 1 | 0 | 250.00 |
| 24/03/2026 | R035 On 06-August-26 | 9.22 | Put | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R035 On 06-August-26 | 11.06 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | | | Bond Future | 9.19 | 100.8648 | 99.8885 | 100.8648 | 210.00 |
| 24/03/2026 | R035 On 05-November-26 | 10.03 | Call | Bond Future | 5294 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.80 | Call | Bond Future | 911 | 1 | 1 | 1 | 200.00 |
| 24/03/2026 | R035 On 05-November-26 | 9.80 | Call | Bond Future | 4298 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 9.30 | Call | Bond Future | 2355 | 3 | 2 | 3 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.97 | Call | Bond Future | 1331 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.47 | Call | Bond Future | 347 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 7.97 | Call | Bond Future | 37 | 0 | 0 | 0 | 600.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.47 | Put | Bond Future | 4557 | 4 | 5 | 4 | 600.00 |
| 24/03/2026 | R035 On 05-November-26 | 7.97 | Put | Bond Future | 7290 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.97 | Put | Bond Future | 2612 | 2 | 3 | 2 | 600.00 |
| 24/03/2026 | R035 On 05-November-26 | 9.30 | Put | Bond Future | 1762 | 1 | 2 | 1 | 200.00 |
| 24/03/2026 | R035 On 05-November-26 | 8.80 | Put | Bond Future | 3176 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | R035 On 05-November-26 | 9.80 | Put | Bond Future | 951 | 1 | 1 | 1 | 200.00 |
| 24/03/2026 | R035 On 05-November-26 | 10.03 | Put | Bond Future | 714 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | | | Bond Future | 9.27 | 102.7634 | 101.7688 | 102.7634 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | 9.02 | Call | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | 7.70 | Call | Bond Future | 26 | 0 | 0 | 0 | 3,000.00 |
| 24/03/2026 | R035 On 04-February-27 | 8.20 | Call | Bond Future | 199 | 0 | 0 | 0 | 3,000.00 |
| 24/03/2026 | R035 On 04-February-27 | 8.85 | Call | Bond Future | 1161 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | 8.85 | Put | Bond Future | 3497 | 3 | 3 | 3 | 3,000.00 |
| 24/03/2026 | R035 On 04-February-27 | 8.20 | Put | Bond Future | 6316 | 5 | 6 | 5 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | 7.70 | Put | Bond Future | 9176 | 8 | 9 | 8 | 0.00 |
| 24/03/2026 | R035 On 04-February-27 | 9.02 | Put | Bond Future | 2960 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R035 On 06-May-27 | | | Bond Future | 9.35 | 100.1497 | 99.1368 | 100.1497 | 0.00 |
| 24/03/2026 | R035 On 06-May-27 | 8.25 | Call | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R035 On 06-May-27 | 8.25 | Put | Bond Future | 6384 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R038 On 07-May-26 | | | Bond Future | 9.41 | 112.7787 | 111.5413 | 112.7787 | 4,641.00 |
| 24/03/2026 | R038 On 07-May-26 | 11.40 | Call | Bond Future | 13692 | 15 | 14 | 15 | 0.00 |
| 24/03/2026 | R038 On 07-May-26 | 11.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R038 On 06-August-26 | | | Bond Future | 9.49 | 114.8288 | 113.5688 | 114.8288 | 0.00 |
| 24/03/2026 | R038 On 06-August-26 | 11.77 | Call | Bond Future | 15236 | 16 | 15 | 16 | 0.00 |
| 24/03/2026 | R038 On 06-August-26 | 11.77 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R038 On 05-November-26 | | | Bond Future | 9.57 | 111.4532 | 110.1699 | 111.4532 | 0.00 |
| 24/03/2026 | R038 On 05-November-26 | 10.72 | Call | Bond Future | 8475 | 10 | 8 | 10 | 0.00 |
| 24/03/2026 | R038 On 05-November-26 | 10.72 | Put | Bond Future | 511 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | R038 On 04-February-27 | | | Bond Future | 9.64 | 113.5512 | 112.2438 | 113.5512 | 0.00 |
| 24/03/2026 | R038 On 04-February-27 | 9.60 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | R038 On 04-February-27 | 9.60 | Put | Bond Future | 3007 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R038 On 06-May-27 | | | Bond Future | 9.72 | 110.1555 | 108.8242 | 110.1555 | 0.00 |
| 24/03/2026 | R038 On 06-May-27 | 8.71 | Call | Bond Future | 377 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | R038 On 06-May-27 | 8.71 | Put | Bond Future | 7783 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | R053 On 07-May-26 | | | Bond Future | 9.47 | 123.8119 | 122.1226 | 123.8119 | 77,719.00 |
| 24/03/2026 | R053 On 07-May-26 | 11.69 | Call | Bond Future | 21348 | 23 | 21 | 23 | 0.00 |
| 24/03/2026 | R053 On 07-May-26 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | | | Bond Future | 9.53 | 126.0625 | 124.3426 | 126.0625 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 12.28 | Call | Bond Future | 25244 | 27 | 25 | 27 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 8.10 | Call | Bond Future | 2 | 0 | 0 | 0 | 530.00 |
| 24/03/2026 | R053 On 06-August-26 | 8.60 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 9.10 | Call | Bond Future | 1108 | 2 | 1 | 2 | 530.00 |
| 24/03/2026 | R053 On 06-August-26 | 9.60 | Call | Bond Future | 3502 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 9.60 | Put | Bond Future | 2747 | 2 | 3 | 2 | 530.00 |
| 24/03/2026 | R053 On 06-August-26 | 9.10 | Put | Bond Future | 6150 | 5 | 6 | 5 | 530.00 |
| 24/03/2026 | R053 On 06-August-26 | 8.60 | Put | Bond Future | 11394 | 10 | 11 | 10 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 8.10 | Put | Bond Future | 18161 | 16 | 18 | 16 | 0.00 |
| 24/03/2026 | R053 On 06-August-26 | 12.28 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R053 On 05-November-26 | | | Bond Future | 9.59 | 122.5148 | 120.7631 | 122.5148 | 0.00 |
| 24/03/2026 | R053 On 05-November-26 | 11.21 | Call | Bond Future | 16538 | 18 | 17 | 18 | 0.00 |
| 24/03/2026 | R053 On 05-November-26 | 11.21 | Put | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | R053 On 04-February-27 | | | Bond Future | 9.64 | 124.8212 | 123.0364 | 124.8212 | 0.00 |
| 24/03/2026 | R053 On 04-February-27 | 9.99 | Call | Bond Future | 6968 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R053 On 04-February-27 | 9.99 | Put | Bond Future | 3205 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | R053 On 06-May-27 | | | Bond Future | 9.70 | 121.2545 | 119.4372 | 121.2545 | 0.00 |
| 24/03/2026 | R053 On 06-May-27 | 8.92 | Call | Bond Future | 1291 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | R053 On 06-May-27 | 8.92 | Put | Bond Future | 10292 | 9 | 10 | 9 | 0.00 |
| 24/03/2026 | R186 On 07-May-26 | | | Bond Future | 8.69 | 105.1300 | 105.1300 | 105.1300 | 0.00 |
| 24/03/2026 | R186 On 07-May-26 | 8.69 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R186 On 07-May-26 | 8.69 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R186 On 06-August-26 | | | Bond Future | 8.57 | 102.1093 | 102.1093 | 102.1093 | 0.00 |
| 24/03/2026 | R186 On 06-August-26 | 8.57 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R186 On 06-August-26 | 8.57 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R186 On 05-November-26 | | | Bond Future | 8.12 | 104.2987 | 104.2987 | 104.2987 | 0.00 |
| 24/03/2026 | R186 On 05-November-26 | 8.12 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R186 On 05-November-26 | 8.12 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 07-May-26 | | | Bond Future | 295.43 | 295.4325 | 295.4284 | 295.4325 | 772.00 |
| 24/03/2026 | R202 On 07-May-26 | 277.55 | Call | Bond Future | 17878 | 18 | 18 | 18 | 0.00 |
| 24/03/2026 | R202 On 07-May-26 | 277.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 06-August-26 | | | Bond Future | 295.47 | 295.4725 | 295.4681 | 295.4725 | 253.00 |
| 24/03/2026 | R202 On 06-August-26 | 278.86 | Call | Bond Future | 16608 | 17 | 17 | 17 | 0.00 |
| 24/03/2026 | R202 On 06-August-26 | 278.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 05-November-26 | | | Bond Future | 300.96 | 300.9629 | 300.9582 | 300.9629 | 0.00 |
| 24/03/2026 | R202 On 05-November-26 | 280.46 | Call | Bond Future | 20498 | 21 | 20 | 21 | 0.00 |
| 24/03/2026 | R202 On 05-November-26 | 280.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 04-February-27 | | | Bond Future | 301.18 | 301.1923 | 301.1823 | 301.1923 | 0.00 |
| 24/03/2026 | R202 On 04-February-27 | 294.73 | Call | Bond Future | 6452 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R202 On 04-February-27 | 294.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 06-May-27 | | | Bond Future | 306.79 | 306.7985 | 306.7889 | 306.7985 | 0.00 |
| 24/03/2026 | R202 On 06-May-27 | 306.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R202 On 06-May-27 | 306.99 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R209 On 07-May-26 | | | Bond Future | 9.19 | 82.7589 | 81.8729 | 82.7589 | 45,933.00 |
| 24/03/2026 | R209 On 07-May-26 | 11.07 | Call | Bond Future | 9703 | 11 | 10 | 11 | 0.00 |
| 24/03/2026 | R209 On 07-May-26 | 11.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R209 On 06-August-26 | | | Bond Future | 9.26 | 84.2633 | 83.3611 | 84.2633 | 770.00 |
| 24/03/2026 | R209 On 06-August-26 | 11.39 | Call | Bond Future | 10715 | 12 | 11 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R209 On 06-August-26 | 11.39 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R209 On 05-November-26 | | | Bond Future | 9.32 | 82.6584 | 81.7397 | 82.6584 | 0.00 |
| 24/03/2026 | R209 On 05-November-26 | 10.32 | Call | Bond Future | 5680 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R209 On 05-November-26 | 10.32 | Put | Bond Future | 527 | 0 | 1 | 0 | 0.00 |
| 24/03/2026 | R209 On 04-February-27 | | | Bond Future | 9.39 | 84.2144 | 83.2783 | 84.2144 | 0.00 |
| 24/03/2026 | R209 On 04-February-27 | 9.28 | Call | Bond Future | 1820 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R209 On 04-February-27 | 8.96 | Call | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R209 On 04-February-27 | 8.03 | Call | Bond Future | 57 | 0 | 0 | 0 | 3,237.00 |
| 24/03/2026 | R209 On 04-February-27 | 8.96 | Put | Bond Future | 3320 | 3 | 3 | 3 | 3,237.00 |
| 24/03/2026 | R209 On 04-February-27 | 8.03 | Put | Bond Future | 7662 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | R209 On 04-February-27 | 9.28 | Put | Bond Future | 2397 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R209 On 06-May-27 | | | Bond Future | 9.46 | 82.6118 | 81.6585 | 82.6118 | 0.00 |
| 24/03/2026 | R209 On 06-May-27 | 8.41 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R209 On 06-May-27 | 8.25 | Call | Bond Future | 180 | 0 | 0 | 0 | 4,620.00 |
| 24/03/2026 | R209 On 06-May-27 | 9.32 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R209 On 06-May-27 | 9.32 | Put | Bond Future | 2720 | 2 | 3 | 2 | 4,620.00 |
| 24/03/2026 | R209 On 06-May-27 | 8.25 | Put | Bond Future | 6786 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | R209 On 06-May-27 | 8.41 | Put | Bond Future | 5994 | 5 | 6 | 5 | 0.00 |
| 24/03/2026 | R210 On 07-May-26 | | | Bond Future | 261.07 | 261.0755 | 261.0673 | 261.0755 | 1,096.00 |
| 24/03/2026 | R210 On 07-May-26 | 255.40 | Call | Bond Future | 5667 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R210 On 07-May-26 | 255.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R210 On 06-August-26 | | | Bond Future | 265.88 | 265.8859 | 265.8774 | 265.8859 | 0.00 |
| 24/03/2026 | R210 On 06-August-26 | 259.84 | Call | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R210 On 06-August-26 | 259.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R210 On 05-November-26 | | | Bond Future | 267.29 | 267.3010 | 267.2907 | 267.3010 | 0.00 |
| 24/03/2026 | R210 On 05-November-26 | 253.33 | Call | Bond Future | 13961 | 14 | 14 | 14 | 0.00 |
| 24/03/2026 | R210 On 05-November-26 | 253.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R210 On 04-February-27 | | | Bond Future | 272.38 | 272.3929 | 272.3825 | 272.3929 | 0.00 |
| 24/03/2026 | R210 On 04-February-27 | 266.03 | Call | Bond Future | 6352 | 6 | 6 | 6 | 0.00 |
| 24/03/2026 | R210 On 04-February-27 | 266.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R210 On 06-May-27 | | | Bond Future | 273.85 | 273.8708 | 273.8542 | 273.8708 | 0.00 |
| 24/03/2026 | R210 On 06-May-27 | 271.13 | Call | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 24/03/2026 | R210 On 06-May-27 | 271.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R213 On 07-May-26 | | | Bond Future | 8.59 | 95.8286 | 95.2152 | 95.8286 | 85,542.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R213 On 07-May-26 | 9.80 | Call | Bond Future | 4383 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R213 On 07-May-26 | 9.80 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R213 On 06-August-26 | | | Bond Future | 8.67 | 97.5706 | 96.9459 | 97.5706 | 0.00 |
| 24/03/2026 | R213 On 06-August-26 | 9.69 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 24/03/2026 | R213 On 06-August-26 | 9.69 | Put | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R213 On 05-November-26 | | | Bond Future | 8.75 | 95.8106 | 95.1743 | 95.8106 | 0.00 |
| 24/03/2026 | R213 On 05-November-26 | 8.75 | Call | Bond Future | 1274 | 2 | 1 | 2 | 0.00 |
| 24/03/2026 | R213 On 05-November-26 | 8.75 | Put | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R213 On 04-February-27 | | | Bond Future | 8.84 | 97.6141 | 96.9658 | 97.6141 | 0.00 |
| 24/03/2026 | R213 On 04-February-27 | 8.14 | Call | Bond Future | 426 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | R213 On 04-February-27 | 8.14 | Put | Bond Future | 2717 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R213 On 06-May-27 | | | Bond Future | 8.94 | 95.8574 | 95.1973 | 95.8574 | 0.00 |
| 24/03/2026 | R213 On 06-May-27 | 7.56 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R213 On 06-May-27 | 8.13 | Call | Bond Future | 386 | 1 | 0 | 1 | 2,830.00 |
| 24/03/2026 | R213 On 06-May-27 | 9.25 | Call | Bond Future | 2089 | 3 | 2 | 3 | 0.00 |
| 24/03/2026 | R213 On 06-May-27 | 9.25 | Put | Bond Future | 1162 | 1 | 1 | 1 | 2,830.00 |
| 24/03/2026 | R213 On 06-May-27 | 8.13 | Put | Bond Future | 2907 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R213 On 06-May-27 | 7.56 | Put | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |
| 24/03/2026 | R214 On 07-May-26 | | | Bond Future | 9.52 | 78.5653 | 77.5382 | 78.5653 | 38,763.00 |
| 24/03/2026 | R214 On 07-May-26 | 11.53 | Call | Bond Future | 11595 | 13 | 12 | 13 | 0.00 |
| 24/03/2026 | R214 On 07-May-26 | 11.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R214 On 06-August-26 | | | Bond Future | 9.59 | 79.9935 | 78.9476 | 79.9935 | 0.00 |
| 24/03/2026 | R214 On 06-August-26 | 11.97 | Call | Bond Future | 13336 | 14 | 13 | 14 | 0.00 |
| 24/03/2026 | R214 On 06-August-26 | 11.97 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R214 On 05-November-26 | | | Bond Future | 9.65 | 78.1646 | 77.0994 | 78.1646 | 0.00 |
| 24/03/2026 | R214 On 05-November-26 | 10.97 | Call | Bond Future | 8210 | 9 | 8 | 9 | 0.00 |
| 24/03/2026 | R214 On 05-November-26 | 10.97 | Put | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R214 On 04-February-27 | | | Bond Future | 9.71 | 79.6359 | 78.5507 | 79.6359 | 0.00 |
| 24/03/2026 | R214 On 04-February-27 | 9.90 | Call | Bond Future | 3301 | 4 | 3 | 4 | 0.00 |
| 24/03/2026 | R214 On 04-February-27 | 9.90 | Put | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R214 On 06-May-27 | | | Bond Future | 9.78 | 77.8021 | 76.6971 | 77.8021 | 0.00 |
| 24/03/2026 | R214 On 06-May-27 | 8.88 | Call | Bond Future | 472 | 1 | 0 | 1 | 0.00 |
| 24/03/2026 | R214 On 06-May-27 | 8.88 | Put | Bond Future | 6306 | 5 | 6 | 5 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | | | Bond Future | 9.56 | 95.6050 | 94.3377 | 95.6050 | 276,789.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R248 On 07-May-26 | 11.72 | Call | Bond Future | 15858 | 17 | 16 | 17 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,620.00 |
| 24/03/2026 | R248 On 07-May-26 | 8.70 | Call | Bond Future | 1 | 0 | 0 | 0 | 1,620.00 |
| 24/03/2026 | R248 On 07-May-26 | 9.18 | Call | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 9.19 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 9.19 | Put | Bond Future | 3482 | 2 | 3 | 2 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 9.18 | Put | Bond Future | 3558 | 3 | 4 | 3 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 8.70 | Put | Bond Future | 7862 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 8.30 | Put | Bond Future | 11878 | 11 | 12 | 11 | 0.00 |
| 24/03/2026 | R248 On 07-May-26 | 11.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R248 On 06-August-26 | | | Bond Future | 9.62 | 97.3429 | 96.0525 | 97.3429 | 0.00 |
| 24/03/2026 | R248 On 06-August-26 | 12.37 | Call | Bond Future | 19212 | 20 | 19 | 20 | 0.00 |
| 24/03/2026 | R248 On 06-August-26 | 9.00 | Call | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R248 On 06-August-26 | 10.00 | Call | Bond Future | 4422 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R248 On 06-August-26 | 10.00 | Put | Bond Future | 1309 | 1 | 1 | 1 | 1,762.00 |
| 24/03/2026 | R248 On 06-August-26 | 9.00 | Put | Bond Future | 6162 | 5 | 6 | 5 | 1,762.00 |
| 24/03/2026 | R248 On 06-August-26 | 12.37 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R248 On 05-November-26 | | | Bond Future | 9.68 | 94.6912 | 93.3770 | 94.6912 | 0.00 |
| 24/03/2026 | R248 On 05-November-26 | 11.31 | Call | Bond Future | 12553 | 14 | 13 | 14 | 0.00 |
| 24/03/2026 | R248 On 05-November-26 | 11.31 | Put | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R248 On 04-February-27 | | | Bond Future | 9.74 | 96.4736 | 95.1347 | 96.4736 | 0.00 |
| 24/03/2026 | R248 On 04-February-27 | 10.11 | Call | Bond Future | 5232 | 6 | 5 | 6 | 0.00 |
| 24/03/2026 | R248 On 04-February-27 | 10.11 | Put | Bond Future | 2237 | 2 | 2 | 2 | 0.00 |
| 24/03/2026 | R248 On 06-May-27 | | | Bond Future | 9.80 | 93.8075 | 92.4441 | 93.8075 | 0.00 |
| 24/03/2026 | R248 On 06-May-27 | 9.05 | Call | Bond Future | 956 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R248 On 06-May-27 | 9.05 | Put | Bond Future | 7412 | 6 | 7 | 6 | 0.00 |
| 24/03/2026 | R2R9 On 07-May-26 | | | Bond Future | 9.49 | 105.1010 | 103.9154 | 105.1010 | 0.00 |
| 24/03/2026 | R2R9 On 07-May-26 | 99.91 | Call | Bond Future | 93066 | 94 | 93 | 94 | 0.00 |
| 24/03/2026 | R2R9 On 07-May-26 | 99.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R2R9 On 06-August-26 | | | Bond Future | 9.57 | 107.0116 | 105.8043 | 107.0116 | 0.00 |
| 24/03/2026 | R2R9 On 06-August-26 | 101.74 | Call | Bond Future | 92685 | 94 | 93 | 94 | 0.00 |
| 24/03/2026 | R2R9 On 06-August-26 | 101.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R2R9 On 05-November-26 | | | Bond Future | 9.64 | 103.9965 | 102.7670 | 103.9965 | 0.00 |
| 24/03/2026 | R2R9 On 05-November-26 | 98.56 | Call | Bond Future | 91797 | 93 | 92 | 93 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | R2R9 On 05-November-26 | 98.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R2R9 On 04-February-27 | | | Bond Future | 9.71 | 105.9543 | 104.7016 | 105.9543 | 0.00 |
| 24/03/2026 | R2R9 On 04-February-27 | 9.89 | Call | Bond Future | 3116 | 4 | 3 | 4 | 0.00 |
| 24/03/2026 | R2R9 On 04-February-27 | 9.89 | Put | Bond Future | 1867 | 1 | 2 | 1 | 0.00 |
| 24/03/2026 | R2R9 On 06-May-27 | | | Bond Future | 9.79 | 102.9232 | 101.6476 | 102.9232 | 0.00 |
| 24/03/2026 | R2R9 On 06-May-27 | 8.83 | Call | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R2R9 On 06-May-27 | 8.83 | Put | Bond Future | 7645 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | R4R2 On 07-May-26 | | | Bond Future | 9.59 | 106.8516 | 105.4463 | 106.8516 | 4,346.00 |
| 24/03/2026 | R4R2 On 07-May-26 | 100.23 | Call | Bond Future | 94357 | 96 | 94 | 96 | 0.00 |
| 24/03/2026 | R4R2 On 07-May-26 | 100.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R4R2 On 06-August-26 | | | Bond Future | 9.66 | 108.7939 | 107.3631 | 108.7939 | 0.00 |
| 24/03/2026 | R4R2 On 06-August-26 | 102.06 | Call | Bond Future | 93946 | 95 | 94 | 95 | 0.00 |
| 24/03/2026 | R4R2 On 06-August-26 | 102.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R4R2 On 05-November-26 | | | Bond Future | 9.73 | 105.6856 | 104.2284 | 105.6856 | 0.00 |
| 24/03/2026 | R4R2 On 05-November-26 | 98.76 | Call | Bond Future | 93006 | 94 | 93 | 94 | 0.00 |
| 24/03/2026 | R4R2 On 05-November-26 | 98.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | R4R2 On 04-February-27 | | | Bond Future | 9.80 | 107.6751 | 106.1904 | 107.6751 | 0.00 |
| 24/03/2026 | R4R2 On 04-February-27 | 10.13 | Call | Bond Future | 4209 | 5 | 4 | 5 | 0.00 |
| 24/03/2026 | R4R2 On 04-February-27 | 10.13 | Put | Bond Future | 1627 | 1 | 2 | 1 | 0.00 |
| 24/03/2026 | R4R2 On 06-May-27 | | | Bond Future | 9.88 | 104.5496 | 103.0377 | 104.5496 | 0.00 |
| 24/03/2026 | R4R2 On 06-May-27 | 9.00 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | R4R2 On 06-May-27 | 9.00 | Put | Bond Future | 8012 | 7 | 8 | 7 | 0.00 |
| 24/03/2026 | RR87 On 07-May-26 | | | Bond Future | 7.39 | 102.8009 | 102.6983 | 102.8009 | 0.00 |
| 24/03/2026 | RR87 On 07-May-26 | 6.81 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR87 On 07-May-26 | 6.81 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR87 On 06-August-26 | | | Bond Future | 7.41 | 100.9286 | 100.8195 | 100.9286 | 0.00 |
| 24/03/2026 | RR87 On 06-August-26 | 6.53 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR87 On 06-August-26 | 6.53 | Put | Bond Future | 312 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR87 On 05-November-26 | | | Bond Future | 7.20 | 102.7809 | 102.6697 | 102.7809 | 0.00 |
| 24/03/2026 | RR87 On 05-November-26 | 5.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR87 On 05-November-26 | 5.27 | Put | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR88 On 07-May-26 | | | Bond Future | 7.58 | 105.5024 | 105.2575 | 105.5024 | 0.00 |
| 24/03/2026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2026 | RR88 On 07-May-26 | 6.84 | Put | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | RR88 On 06-August-26 | | | Bond Future | 7.64 | 104.5631 | 104.3299 | 104.5631 | 0.00 |
| 24/03/2026 | RR88 On 06-August-26 | 6.79 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR88 On 06-August-26 | 6.79 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | RR88 On 05-November-26 | | | Bond Future | 7.66 | 105.8536 | 105.6024 | 105.8536 | 0.00 |
| 24/03/2026 | RR88 On 05-November-26 | 6.71 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 24/03/2026 | RR88 On 05-November-26 | 6.71 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 24/03/2026 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/03/2026 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |