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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/03/2026 TO: 25/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	2029 On 07-May-26			Bond Future	146.35		146.3410	146.3508	146.3410	4,508.00
25/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4531		5	5	5	0.00
25/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
25/03/2026	2029 On 06-August-26			Bond Future	149.05		149.0373	149.0470	149.0373	0.00
25/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4947		5	5	5	0.00
25/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
25/03/2026	2029 On 05-November-26			Bond Future	150.33		150.3259	150.3350	150.3259	0.00
25/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2775		3	3	3	0.00
25/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
25/03/2026	2029 On 04-February-27			Bond Future	153.20		153.1894	153.1987	153.1894	0.00
25/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3479		3	3	3	0.00
25/03/2026	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
25/03/2026	2029 On 06-May-27			Bond Future	154.54	154.5307	154.5402	154.5307	0.00
25/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1220	1	1	1	0.00
25/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2030 On 07-May-26			Bond Future	8.31	101.0196	101.2406	101.0196	144,193.00
25/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3327	3	3	3	0.00
25/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
25/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	15	0	0	0	1,000.00
25/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	80	0	0	0	0.00
25/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1306	2	1	2	1,000.00
25/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1911	2	2	2	0.00
25/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3513	4	4	4	0.00
25/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	14	0	0	0	0.00
25/03/2026	2030 On 06-August-26			Bond Future	8.40	98.8464	99.0712	98.8464	31,547.00
25/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2602	2	3	2	0.00
25/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	99	0	0	0	1,000.00
25/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	368	0	0	0	0.00
25/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	5	0	0	0	1,000.00
25/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2152	2	2	2	0.00
25/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1374	2	1	2	1,000.00
25/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3576	4	4	4	0.00
25/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	235	0	0	0	0.00
25/03/2026	2030 On 05-November-26			Bond Future	8.47	100.6605	100.8891	100.6605	0.00
25/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	906	1	1	1	0.00
25/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1132	1	1	1	0.00
25/03/2026	2030 On 04-February-27			Bond Future	8.55	98.5478	98.7806	98.5478	0.00
25/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	301	0	0	0	0.00
25/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2185	2	2	2	0.00
25/03/2026	2030 On 06-May-27			Bond Future	8.67	100.3589	100.5964	100.3589	0.00
25/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	44	0	0	0	0.00
25/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3415	4	3	4	0.00
25/03/2026	2031 On 07-May-26			Bond Future	114.21	114.1618	114.2052	114.1618	1,878.00
25/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	512	0	1	0	0.00
25/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	146	0	0	0	0.00
25/03/2026	2031 On 06-August-26			Bond Future	113.89	113.8485	113.8923	113.8485	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
25/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	529	1	1	1	0.00
25/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	447	0	0	0	0.00
25/03/2026	2031 On 05-November-26			Bond Future	116.01	115.9641	116.0083	115.9641	0.00
25/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	4519	4	5	4	0.00
25/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2031 On 04-February-27			Bond Future	115.75	115.7076	115.7516	115.7076	0.00
25/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	491	0	0	0	0.00
25/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	920	1	1	1	0.00
25/03/2026	2031 On 06-May-27			Bond Future	117.91	117.8608	117.9063	117.8608	0.00
25/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	1355	1	1	1	0.00
25/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	319	0	0	0	0.00
25/03/2026	2032 On 07-May-26			Bond Future	8.69	98.6618	98.9496	98.6618	166,688.00
25/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6251	6	6	6	0.00
25/03/2026	2032 On 07-May-26		Call	Bond Future	362.78	0.2912	0.3628	0.2912	0.00
25/03/2026	2032 On 07-May-26		Put	Bond Future	1413.19	1.6294	1.4132	1.6294	0.00
25/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	0.00
25/03/2026	2032 On 06-August-26			Bond Future	8.77	100.4553	100.7480	100.4553	230.00
25/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5758	5	6	5	0.00
25/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	128	0	0	0	0.00
25/03/2026	2032 On 05-November-26			Bond Future	8.84	98.1391	98.4368	98.1391	0.00
25/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2341	2	2	2	0.00
25/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	1015	1	1	1	0.00
25/03/2026	2032 On 04-February-27			Bond Future	8.91	99.9865	100.2898	99.9865	0.00
25/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	846	1	1	1	0.00
25/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2589	3	3	3	0.00
25/03/2026	2032 On 06-May-27			Bond Future	9.01	97.6654	97.9748	97.6654	0.00
25/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	179	0	0	0	0.00
25/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4915	5	5	5	0.00
25/03/2026	2033 On 07-May-26			Bond Future	140.72	140.8555	140.7164	140.8555	8,692.00
25/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5556	6	6	6	0.00
25/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2033 On 06-August-26			Bond Future	143.31	143.4508	143.3088	143.4508	0.00
25/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9059	9	9	9	0.00
25/03/2026	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
25/03/2026	2033 On 05-November-26			Bond Future	144.39	144.5337	144.3884	144.5337	0.00
25/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7128	7	7	7	0.00
25/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2033 On 04-February-27			Bond Future	147.14	147.2869	147.1388	147.2869	0.00
25/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4429	5	4	5	0.00
25/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2033 On 06-May-27			Bond Future	148.26	148.4132	148.2623	148.4132	0.00
25/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
25/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2948	3	3	3	0.00
25/03/2026	2037 On 07-May-26			Bond Future	9.28	96.7618	97.1074	96.7618	220,367.00
25/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	12026	12	12	12	0.00
25/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17560	17	18	17	0.00
25/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	10005	10	10	10	142.00
25/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1850	2	2	2	1,500.00
25/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4923	5	5	5	0.00
25/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	266	0	0	0	1,500.00
25/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	519	1	1	1	0.00
25/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2114	2	2	2	0.00
25/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	68	0	0	0	1,500.00
25/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
25/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	2	0	0	0	0.00
25/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2037 On 06-August-26			Bond Future	9.36	94.2606	94.6123	94.2606	230.00
25/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13438	13	13	13	0.00
25/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11322	11	11	11	0.00
25/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8189	8	8	8	0.00
25/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4645	4	5	4	2,541.00
25/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	192	0	0	0	2,541.00
25/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	585	1	1	1	0.00
25/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	43	0	0	0	2,541.00
25/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	13	0	0	0	0.00
25/03/2026	2037 On 05-November-26			Bond Future	9.42	95.9906	96.3484	95.9906	0.00
25/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7568	7	8	7	0.00
25/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8603	8	9	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
25/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5653	5	6	5	0.00
25/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2310	2	2	2	4,490.00
25/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	821	1	1	1	4,490.00
25/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2090	2	2	2	0.00
25/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	388	0	0	0	4,490.00
25/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	517	1	1	1	0.00
25/03/2026	2037 On 04-February-27			Bond Future	9.49	93.5396	93.9040	93.5396	0.00
25/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2445	2	2	2	0.00
25/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3610	3	4	3	0.00
25/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1770	2	2	2	0.00
25/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	175	0	0	0	4,490.00
25/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2883	3	3	3	4,490.00
25/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6877	7	7	7	0.00
25/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1696	2	2	2	4,490.00
25/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2331	3	2	3	0.00
25/03/2026	2037 On 06-May-27			Bond Future	9.57	95.2582	95.6299	95.2582	0.00
25/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	365	0	0	0	0.00
25/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6540	7	7	7	0.00
25/03/2026	2038 On 07-May-26			Bond Future	153.92	153.5371	153.9171	153.5371	4,978.00
25/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9387	9	9	9	0.00
25/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2038 On 06-August-26			Bond Future	154.56	154.1718	154.5584	154.1718	0.00
25/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9838	9	10	9	0.00
25/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2038 On 05-November-26			Bond Future	157.43	157.0366	157.4298	157.0366	0.00
25/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	11120	11	11	11	0.00
25/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2038 On 04-February-27			Bond Future	158.19	157.7894	158.1893	157.7894	0.00
25/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4359	4	4	4	0.00
25/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2038 On 06-May-27			Bond Future	161.13	160.7267	161.1348	160.7267	0.00
25/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
25/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	4965	5	5	5	0.00
25/03/2026	2040 On 07-May-26			Bond Future	9.51	98.2546	98.6476	98.2546	55,698.00

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25/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14222	14	14	14	0.00
25/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	19026	19	19	19	0.00
25/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17344	17	17	17	0.00
25/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16286	16	16	16	0.00
25/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10915	11	11	11	0.00
25/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14513	14	15	14	0.00
25/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8269	8	8	8	1,460.00
25/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	1	0	0	0	27,500.00
25/03/2026	2040 On 07-May-26		Call	Bond Future	598.55	0.4915	0.5986	0.4915	0.00
25/03/2026	2040 On 07-May-26		Put	Bond Future	1951.00	2.2369	1.9510	2.2369	0.00
25/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6621	7	7	7	0.00
25/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
25/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	17	0	0	0	0.00
25/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
25/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
25/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2040 On 06-August-26			Bond Future	9.58	95.5300	95.9298	95.5300	48,186.00
25/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16504	16	17	16	0.00
25/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	8	0	0	0	0.00
25/03/2026	2040 On 05-November-26			Bond Future	9.65	97.2832	97.6902	97.2832	0.00
25/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9825	9	10	9	0.00
25/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10962	11	11	11	0.00
25/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7657	7	8	7	0.00
25/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3683	3	4	3	2,300.00
25/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	740	1	1	1	2,300.00
25/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1833	2	2	2	0.00
25/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	319	0	0	0	2,300.00
25/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	461	1	0	1	0.00
25/03/2026	2040 On 04-February-27			Bond Future	9.71	94.6061	95.0206	94.6061	0.00
25/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3685	3	4	3	0.00
25/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	297	0	0	0	2,300.00
25/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4826	5	5	5	0.00
25/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2570	2	3	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
25/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2875	3	3	3	2,300.00
25/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7179	8	7	8	0.00
25/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1696	2	2	2	2,300.00
25/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2181	2	2	2	0.00
25/03/2026	2040 On 06-May-27			Bond Future	9.79	96.3442	96.7668	96.3442	0.00
25/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	520	0	1	0	0.00
25/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7119	7	7	7	0.00
25/03/2026	2043 On 07-May-26			Bond Future	119.12	121.3756	119.1166	121.3756	0.00
25/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	7417	10	7	10	0.00
25/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2043 On 06-August-26			Bond Future	118.46	120.7650	118.4639	120.7650	3,416.00
25/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	7595	10	8	10	0.00
25/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	11	0	0	0	0.00
25/03/2026	2043 On 05-November-26			Bond Future	120.66	123.0093	120.6649	123.0093	0.00
25/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	7859	10	8	10	0.00
25/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	34	0	0	0	0.00
25/03/2026	2043 On 04-February-27			Bond Future	120.06	122.4480	120.0579	122.4480	0.00
25/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3291	5	3	5	0.00
25/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	863	0	1	0	0.00
25/03/2026	2043 On 06-May-27			Bond Future	122.29	124.7266	122.2925	124.7266	0.00
25/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	457	1	0	1	0.00
25/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	5644	4	6	4	0.00
25/03/2026	2044 On 07-May-26			Bond Future	9.54	95.2737	95.6994	95.2737	147,436.00
25/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15748	15	16	15	0.00
25/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3858	4	4	4	0.00
25/03/2026	2044 On 07-May-26		Call	Bond Future	132.60	0.1029	0.1326	0.1029	0.00
25/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	291	0	0	0	15,000.00
25/03/2026	2044 On 07-May-26		Put	Bond Future	4433.22	4.8292	4.4332	4.8292	0.00
25/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2044 On 06-August-26			Bond Future	9.61	92.6202	93.0534	92.6202	4,100.00
25/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18729	18	19	18	0.00
25/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	844	1	1	1	0.00
25/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	462	0	0	0	0.00
25/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2839	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
25/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1753	2	2	2	14,500.00
25/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5507	6	6	6	7,000.00
25/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3778	4	4	4	7,000.00
25/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	5	0	0	0	0.00
25/03/2026	2044 On 05-November-26			Bond Future	9.67	94.3201	94.7610	94.3201	0.00
25/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12122	12	12	12	0.00
25/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	334	0	0	0	0.00
25/03/2026	2044 On 04-February-27			Bond Future	9.73	91.7124	92.1615	91.7124	0.00
25/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5290	5	5	5	0.00
25/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1897	2	2	2	0.00
25/03/2026	2044 On 06-May-27			Bond Future	9.80	93.3974	93.8551	93.3974	0.00
25/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	950	1	1	1	0.00
25/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6677	7	7	7	0.00
25/03/2026	2046 On 07-May-26			Bond Future	133.58	133.3890	133.5818	133.3890	18,662.00
25/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	8632	8	9	8	0.00
25/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2046 On 06-August-26			Bond Future	136.04	135.8467	136.0428	135.8467	0.00
25/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	13663	13	14	13	0.00
25/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2046 On 05-November-26			Bond Future	136.24	136.0445	136.2432	136.0445	0.00
25/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	10763	11	11	11	0.00
25/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2046 On 04-February-27			Bond Future	138.84	138.6361	138.8385	138.6361	0.00
25/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	7748	8	8	8	0.00
25/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2046 On 06-May-27			Bond Future	139.05	138.8423	139.0481	138.8423	0.00
25/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
25/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	9942	10	10	10	0.00
25/03/2026	2050 On 07-May-26			Bond Future	136.83	136.6079	136.8321	136.6079	17,225.00
25/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12762	13	13	13	0.00
25/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
25/03/2026	2050 On 06-August-26			Bond Future	136.91	136.6809	136.9090	136.6809	0.00
25/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13639	13	14	13	0.00
25/03/2026	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
25/03/2026	2050 On 05-November-26			Bond Future	139.45		139.2205	139.4525	139.2205	0.00
25/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15612		15	16	15	0.00
25/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0		0	0	0	0.00
25/03/2026	2050 On 04-February-27			Bond Future	139.62		139.3802	139.6155	139.3802	0.00
25/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	7226		7	7	7	0.00
25/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0		0	0	0	0.00
25/03/2026	2050 On 06-May-27			Bond Future	142.22		141.9748	142.2151	141.9748	0.00
25/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0		0	0	0	0.00
25/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8245		8	8	8	0.00
25/03/2026	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	AL37 On 07-May-26			Index Future	1245.80		1242.6450	1245.7990	1242.6450	0.00
25/03/2026	AL37 On 06-August-26			Index Future	1268.20		1264.9890	1268.1990	1264.9890	0.00
25/03/2026	AL37 On 05-November-26			Index Future	1291.71		1288.4410	1291.7090	1288.4410	0.00
25/03/2026	AL37 On 04-February-27			Index Future	1316.02		1312.6910	1316.0210	1312.6910	0.00
25/03/2026	AL37 On 06-May-27			Index Future	1340.25		1336.8580	1340.2510	1336.8580	0.00
25/03/2026	AL7T On 07-May-26			Index Future	1594.89		1589.7230	1594.8880	1589.7230	0.00
25/03/2026	AL7T On 06-August-26			Index Future	1623.56		1618.3070	1623.5630	1618.3070	0.00
25/03/2026	AL7T On 05-November-26			Index Future	1653.66		1648.3100	1653.6620	1648.3100	0.00
25/03/2026	AL7T On 04-February-27			Index Future	1684.79		1679.3340	1684.7860	1679.3340	0.00
25/03/2026	AL7T On 06-May-27			Index Future	1715.81		1710.2510	1715.8060	1710.2510	0.00
25/03/2026	ALBI On 07-May-26			Index Future	1354.20		1349.5870	1354.2000	1349.5870	77.00
25/03/2026	ALBI On 06-August-26			Index Future	1378.55		1373.8530	1378.5480	1373.8530	0.00
25/03/2026	ALBI On 05-November-26			Index Future	1404.11		1399.3240	1404.1050	1399.3240	0.00
25/03/2026	ALBI On 04-February-27			Index Future	1430.53		1425.6610	1430.5310	1425.6610	0.00
25/03/2026	ALBI On 06-May-27			Index Future	1456.87		1451.9080	1456.8700	1451.9080	0.00
25/03/2026	C002 On 31-March-32			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2026	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
25/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	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
25/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	ES33 On 07-May-26			Bond Future	9.45	90.7448	91.0087	90.7448	0.00
25/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10128	10	10	10	0.00
25/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/03/2026	ES33 On 06-August-26			Bond Future	9.54	92.4168	92.6853	92.4168	0.00
25/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10817	11	11	11	0.00
25/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
25/03/2026	ES33 On 05-November-26			Bond Future	9.64	90.3408	90.6141	90.3408	0.00
25/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5286	5	5	5	0.00
25/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
25/03/2026	ES33 On 04-February-27			Bond Future	9.74	92.0618	92.3403	92.0618	0.00
25/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
25/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	156	0	0	0	0.00
25/03/2026	ES33 On 06-May-27			Bond Future	9.85	89.9803	90.2644	89.9803	0.00
25/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
25/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4661	5	5	5	0.00
25/03/2026	ES42 On 07-May-26			Bond Future	9.88	89.0495	89.4389	89.0495	0.00
25/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14798	14	15	14	0.00
25/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
25/03/2026	ES42 On 06-August-26			Bond Future	9.95	90.6903	91.0867	90.6903	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
25/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16612		16	17	16	0.00
25/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0		0	0	0	0.00
25/03/2026	ES42 On 05-November-26			Bond Future	10.02		88.1115	88.5150	88.1115	0.00
25/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10550		10	11	10	0.00
25/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0		0	0	0	0.00
25/03/2026	ES42 On 04-February-27			Bond Future	10.10		89.7901	90.2012	89.7901	0.00
25/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1341		1	1	1	0.00
25/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0		0	0	0	0.00
25/03/2026	ES42 On 06-May-27			Bond Future	10.18		87.1963	87.6157	87.1963	0.00
25/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0		0	0	0	0.00
25/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6127		7	6	7	0.00
25/03/2026	GOVI On 07-May-26			GOVI	1327.44		1322.8180	1327.4390	1322.8180	619.00
25/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1504390		146	150	146	0.00
25/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0		0	0	0	0.00
25/03/2026	GOVI On 06-August-26			GOVI	1351.31		1346.6030	1351.3060	1346.6030	0.00
25/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1623060		158	162	158	0.00
25/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0		0	0	0	0.00
25/03/2026	GOVI On 05-November-26			GOVI	1376.36		1371.5690	1376.3570	1371.5690	0.00
25/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	993570		95	99	95	0.00
25/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0		0	0	0	0.00
25/03/2026	GOVI On 04-February-27			GOVI	1402.26		1397.3840	1402.2620	1397.3840	0.00
25/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	332620		28	33	28	0.00
25/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0		0	0	0	0.00
25/03/2026	GOVI On 06-May-27			GOVI	1428.08		1423.1100	1428.0800	1423.1100	0.00
25/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	10800		0	1	0	0.00
25/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0		4	0	4	0.00
25/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
25/03/2026	I258 On 07-May-26			Bond Future	126.12		126.7466	126.1160	126.7466	0.00
25/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	12386		13	12	13	0.00
25/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0		0	0	0	0.00
25/03/2026	I258 On 06-August-26			Bond Future	125.59		126.2352	125.5923	126.2352	0.00
25/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	12646		13	13	13	0.00
25/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	4		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
25/03/2026	I258 On 05-November-26			Bond Future	127.93	128.5810	127.9257	128.5810	0.00
25/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	13004	14	13	14	0.00
25/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	29	0	0	0	0.00
25/03/2026	I258 On 04-February-27			Bond Future	127.46	128.1259	127.4572	128.1259	0.00
25/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	8947	10	9	10	0.00
25/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	390	0	0	0	0.00
25/03/2026	I258 On 06-May-27			Bond Future	129.83	130.5102	129.8295	130.5102	0.00
25/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	1449	2	1	2	0.00
25/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	6399	6	6	6	0.00
25/03/2026	IGOV On 07-May-26			Index Future	427.87	428.0740	427.8730	428.0740	263.00
25/03/2026	IGOV On 06-August-26			Index Future	435.67	435.8760	435.6710	435.8760	0.00
25/03/2026	IGOV On 05-November-26			Index Future	443.85	444.0600	443.8500	444.0600	0.00
25/03/2026	IGOV On 04-February-27			Index Future	452.31	452.5190	452.3050	452.5190	0.00
25/03/2026	IGOV On 06-May-27			Index Future	460.73	460.9490	460.7320	460.9490	0.00
25/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
25/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/03/2026	R033 On 07-May-26			Bond Future	8.77	107.0421	107.4079	107.0421	9,549.00
25/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8147	8	8	8	0.00
25/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	27	0	0	0	0.00
25/03/2026	R033 On 06-August-26			Bond Future	8.84	108.9879	109.3601	108.9879	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
25/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7422	7	7	7	0.00
25/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	516	1	1	1	0.00
25/03/2026	R033 On 05-November-26			Bond Future	8.91	105.9460	106.3247	105.9460	0.00
25/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3842	4	4	4	0.00
25/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1794	2	2	2	0.00
25/03/2026	R033 On 04-February-27			Bond Future	8.98	107.9404	108.3261	107.9404	0.00
25/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2099	2	2	2	0.00
25/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3704	4	4	4	0.00
25/03/2026	R033 On 06-May-27			Bond Future	9.07	104.8830	105.2763	104.8830	0.00
25/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	748	1	1	1	0.00
25/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6165	6	6	6	0.00
25/03/2026	R035 On 07-May-26			Bond Future	9.00	100.6789	100.9970	100.6789	106,827.00
25/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10337	10	10	10	0.00
25/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9298	9	9	9	0.00
25/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6637	6	7	6	0.00
25/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3940	4	4	4	200.00
25/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9559	9	10	9	0.00
25/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3834	4	4	4	250.00
25/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6907	7	7	7	0.00
25/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4206	4	4	4	350.00
25/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9193	9	9	9	0.00
25/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6529	6	7	6	0.00
25/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	6	0	0	0	0.00
25/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	72	0	0	0	0.00
25/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	4	0	0	0	1,000.00
25/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	363	0	0	0	1,000.00
25/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1673	1	2	1	0.00
25/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	481	1	0	1	1,000.00
25/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1617	2	2	2	0.00
25/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4351	5	4	5	0.00
25/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2795	3	3	3	16,000.00
25/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4226	5	4	5	16,000.00
25/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	15	0	0	0	250.00
25/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	102	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
25/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	2	0	0	0	250.00
25/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	11	0	0	0	350.00
25/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	78	0	0	0	0.00
25/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1	0	0	0	350.00
25/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	14	0	0	0	200.00
25/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	94	0	0	0	0.00
25/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
25/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R035 On 06-August-26			Bond Future	9.07	102.5090	102.8326	102.5090	100.00
25/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10783	10	11	10	0.00
25/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4223	4	4	4	0.00
25/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2096	2	2	2	250.00
25/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6637	6	7	6	0.00
25/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	2	0	0	0	5,000.00
25/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	7	0	0	0	0.00
25/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	120	0	0	0	0.00
25/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	10	0	0	0	5,000.00
25/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	597	1	1	1	350.00
25/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	90	0	0	0	1,000.00
25/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	770	1	1	1	1,000.00
25/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2769	3	3	3	0.00
25/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4177	4	4	4	0.00
25/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2058	2	2	2	0.00
25/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1769	2	2	2	200.00
25/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3812	4	4	4	0.00
25/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6192	6	6	6	0.00
25/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	261	0	0	0	200.00
25/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	616	1	1	1	200.00
25/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1415	2	1	2	0.00
25/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1242	1	1	1	350.00
25/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2716	3	3	3	0.00
25/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	537	1	1	1	350.00
25/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	924	1	1	1	1,000.00
25/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2411	3	2	3	0.00
25/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4762	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4484	5	4	5	5,000.00
25/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6810	7	7	7	0.00
25/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7125	7	7	7	0.00
25/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8403	9	8	9	0.00
25/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	224	0	0	0	250.00
25/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	528	1	1	1	250.00
25/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1222	1	1	1	0.00
25/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	31	0	0	0	0.00
25/03/2026	R035 On 05-November-26			Bond Future	9.14	99.8885	100.2177	99.8885	210.00
25/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5554	5	6	5	0.00
25/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1016	1	1	1	200.00
25/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4539	4	5	4	0.00
25/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2538	2	3	2	0.00
25/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1464	1	1	1	0.00
25/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	401	0	0	0	0.00
25/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	47	0	0	0	600.00
25/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4283	5	4	5	600.00
25/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6970	7	7	7	0.00
25/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2416	3	2	3	600.00
25/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1616	2	2	2	200.00
25/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2952	3	3	3	0.00
25/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	862	1	1	1	200.00
25/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	645	1	1	1	0.00
25/03/2026	R035 On 04-February-27			Bond Future	9.21	101.7688	102.1041	101.7688	0.00
25/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1722	2	2	2	0.00
25/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	32	0	0	0	3,000.00
25/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	232	0	0	0	3,000.00
25/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1276	1	1	1	0.00
25/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3276	3	3	3	3,000.00
25/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6013	6	6	6	0.00
25/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8847	9	9	9	0.00
25/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2763	3	3	3	0.00
25/03/2026	R035 On 06-May-27			Bond Future	9.28	99.1368	99.4789	99.1368	0.00
25/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	301	0	0	0	0.00
25/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6082	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
25/03/2026	R038 On 07-May-26			Bond Future	9.36	111.5413	111.9477	111.5413	4,641.00
25/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14099	14	14	14	0.00
25/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R038 On 06-August-26			Bond Future	9.44	113.5688	113.9824	113.5688	0.00
25/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15645	15	16	15	0.00
25/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	19	0	0	0	0.00
25/03/2026	R038 On 05-November-26			Bond Future	9.51	110.1699	110.5906	110.1699	0.00
25/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8840	8	9	8	0.00
25/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	456	1	0	1	0.00
25/03/2026	R038 On 04-February-27			Bond Future	9.58	112.2438	112.6724	112.2438	0.00
25/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2939	3	3	3	0.00
25/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2792	3	3	3	0.00
25/03/2026	R038 On 06-May-27			Bond Future	9.66	108.8242	109.2612	108.8242	0.00
25/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	433	0	0	0	0.00
25/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7403	8	7	8	0.00
25/03/2026	R053 On 07-May-26			Bond Future	9.42	122.1226	122.7256	122.1226	77,719.00
25/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21951	21	22	21	0.00
25/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R053 On 06-August-26			Bond Future	9.48	124.3426	124.9562	124.3426	0.00
25/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25855	25	26	25	0.00
25/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	3	0	0	0	530.00
25/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	84	0	0	0	0.00
25/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1266	1	1	1	530.00
25/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3838	4	4	4	0.00
25/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2469	3	2	3	530.00
25/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5695	6	6	6	530.00
25/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	10799	11	11	11	0.00
25/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17548	18	18	18	0.00
25/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	10	0	0	0	0.00
25/03/2026	R053 On 05-November-26			Bond Future	9.53	120.7631	121.3876	120.7631	0.00
25/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	17106	17	17	17	0.00
25/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	495	1	0	1	0.00
25/03/2026	R053 On 04-February-27			Bond Future	9.58	123.0364	123.6725	123.0364	0.00
25/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7374	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
25/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	2975	3	3	3	0.00
25/03/2026	R053 On 06-May-27			Bond Future	9.64	119.4372	120.0857	119.4372	0.00
25/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1436	1	1	1	0.00
25/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	9789	10	10	10	0.00
25/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
25/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	54	0	0	0	0.00
25/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	54	0	0	0	0.00
25/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
25/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65	0	0	0	0.00
25/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65	0	0	0	0.00
25/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
25/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
25/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
25/03/2026	R202 On 07-May-26			Bond Future	292.91	295.4284	292.9051	295.4284	772.00
25/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15355	18	15	18	0.00
25/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R202 On 06-August-26			Bond Future	292.90	295.4681	292.8978	295.4681	253.00
25/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14038	17	14	17	0.00
25/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R202 On 05-November-26			Bond Future	298.34	300.9582	298.3391	300.9582	0.00
25/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17879	20	18	20	0.00
25/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R202 On 04-February-27			Bond Future	298.51	301.1823	298.5116	301.1823	0.00
25/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3782	6	4	6	0.00
25/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R202 On 06-May-27			Bond Future	304.07	306.7889	304.0699	306.7889	0.00
25/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
25/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2920	0	3	0	0.00
25/03/2026	R209 On 07-May-26			Bond Future	9.14	81.8729	82.1718	81.8729	45,933.00
25/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10002	10	10	10	0.00
25/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R209 On 06-August-26			Bond Future	9.20	83.3611	83.6653	83.3611	770.00
25/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11015	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	17	0	0	0	0.00
25/03/2026	R209 On 05-November-26			Bond Future	9.27	81.7397	82.0491	81.7397	0.00
25/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5937	6	6	6	0.00
25/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	474	1	0	1	0.00
25/03/2026	R209 On 04-February-27			Bond Future	9.33	83.2783	83.5935	83.2783	0.00
25/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1969	2	2	2	0.00
25/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1118	1	1	1	0.00
25/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	68	0	0	0	3,237.00
25/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3110	3	3	3	3,237.00
25/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7359	8	7	8	0.00
25/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2230	2	2	2	0.00
25/03/2026	R209 On 06-May-27			Bond Future	9.40	81.6585	81.9800	81.6585	0.00
25/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	339	0	0	0	0.00
25/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	209	0	0	0	4,620.00
25/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2122	2	2	2	0.00
25/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2548	3	3	3	4,620.00
25/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6493	7	6	7	0.00
25/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5715	6	6	6	0.00
25/03/2026	R210 On 07-May-26			Bond Future	261.34	261.0673	261.3448	261.0673	1,096.00
25/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5945	6	6	6	0.00
25/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R210 On 06-August-26			Bond Future	266.16	265.8774	266.1596	265.8774	0.00
25/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6320	6	6	6	0.00
25/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R210 On 05-November-26			Bond Future	267.58	267.2907	267.5766	267.2907	0.00
25/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14247	14	14	14	0.00
25/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R210 On 04-February-27			Bond Future	272.67	272.3825	272.6737	272.3825	0.00
25/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6644	6	7	6	0.00
25/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R210 On 06-May-27			Bond Future	274.15	273.8542	274.1505	273.8542	0.00
25/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3020	3	3	3	0.00
25/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R213 On 07-May-26			Bond Future	8.52	95.2152	95.4941	95.2152	81,469.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4657	4	5	4	0.00
25/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	8	0	0	0	0.00
25/03/2026	R213 On 06-August-26			Bond Future	8.59	96.9459	97.2298	96.9459	0.00
25/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3988	4	4	4	0.00
25/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	175	0	0	0	0.00
25/03/2026	R213 On 05-November-26			Bond Future	8.67	95.1743	95.4630	95.1743	0.00
25/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1422	1	1	1	0.00
25/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1149	1	1	1	0.00
25/03/2026	R213 On 04-February-27			Bond Future	8.75	96.9658	97.2599	96.9658	0.00
25/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	499	0	0	0	0.00
25/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2496	3	2	3	0.00
25/03/2026	R213 On 06-May-27			Bond Future	8.85	95.1973	95.4973	95.1973	0.00
25/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	95	0	0	0	0.00
25/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	455	0	0	0	2,830.00
25/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2271	2	2	2	0.00
25/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1044	1	1	1	2,830.00
25/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2675	3	3	3	0.00
25/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4130	4	4	4	0.00
25/03/2026	R214 On 07-May-26			Bond Future	9.47	77.5382	77.8827	77.5382	38,818.00
25/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11939	12	12	12	0.00
25/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R214 On 06-August-26			Bond Future	9.53	78.9476	79.2983	78.9476	0.00
25/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13684	13	14	13	0.00
25/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	11	0	0	0	0.00
25/03/2026	R214 On 05-November-26			Bond Future	9.59	77.0994	77.4562	77.0994	0.00
25/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8522	8	9	8	0.00
25/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	417	0	0	0	0.00
25/03/2026	R214 On 04-February-27			Bond Future	9.65	78.5507	78.9142	78.5507	0.00
25/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3513	3	4	3	0.00
25/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1990	2	2	2	0.00
25/03/2026	R214 On 06-May-27			Bond Future	9.72	76.6971	77.0675	76.6971	0.00
25/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	535	0	1	0	0.00
25/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	5998	6	6	6	0.00
25/03/2026	R248 On 07-May-26			Bond Future	9.51	94.3377	94.7906	94.3377	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
25/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16310	16	16	16	0.00
25/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
25/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	2	0	0	0	1,620.00
25/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	267	0	0	0	0.00
25/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	285	0	0	0	0.00
25/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3094	3	3	3	0.00
25/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3167	4	3	4	0.00
25/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7409	8	7	8	0.00
25/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11425	12	11	12	0.00
25/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R248 On 06-August-26			Bond Future	9.57	96.0525	96.5135	96.0525	0.00
25/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19671	19	20	19	0.00
25/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	752	1	1	1	0.00
25/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4741	4	5	4	0.00
25/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1167	1	1	1	1,762.00
25/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5791	6	6	6	1,762.00
25/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	7	0	0	0	0.00
25/03/2026	R248 On 05-November-26			Bond Future	9.62	93.3770	93.8461	93.3770	0.00
25/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12981	13	13	13	0.00
25/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	359	0	0	0	0.00
25/03/2026	R248 On 04-February-27			Bond Future	9.68	95.1347	95.6125	95.1347	0.00
25/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5542	5	6	5	0.00
25/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2070	2	2	2	0.00
25/03/2026	R248 On 06-May-27			Bond Future	9.74	92.4441	92.9313	92.4441	0.00
25/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1066	1	1	1	0.00
25/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7035	7	7	7	0.00
25/03/2026	R2R9 On 07-May-26			Bond Future	9.44	103.9154	104.3168	103.9154	0.00
25/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93467	93	93	93	0.00
25/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R2R9 On 06-August-26			Bond Future	9.51	105.8043	106.2129	105.8043	0.00
25/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93093	93	93	93	0.00
25/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R2R9 On 05-November-26			Bond Future	9.58	102.7670	103.1827	102.7670	0.00
25/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92213	92	92	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R2R9 On 04-February-27			Bond Future	9.65	104.7016	105.1249	104.7016	0.00
25/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3369	3	3	3	0.00
25/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1697	2	2	2	0.00
25/03/2026	R2R9 On 06-May-27			Bond Future	9.73	101.6476	102.0794	101.6476	0.00
25/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	682	1	1	1	0.00
25/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7288	8	7	8	0.00
25/03/2026	R4R2 On 07-May-26			Bond Future	9.54	105.4463	105.8914	105.4463	10,039.00
25/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94802	94	95	94	0.00
25/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R4R2 On 06-August-26			Bond Future	9.61	107.3631	107.8160	107.3631	0.00
25/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94399	94	94	94	0.00
25/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R4R2 On 05-November-26			Bond Future	9.67	104.2284	104.6893	104.2284	0.00
25/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93467	93	93	93	0.00
25/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
25/03/2026	R4R2 On 04-February-27			Bond Future	9.74	106.1904	106.6599	106.1904	0.00
25/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4520	4	5	4	0.00
25/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1469	2	1	2	0.00
25/03/2026	R4R2 On 06-May-27			Bond Future	9.81	103.0377	103.5164	103.0377	0.00
25/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	900	1	1	1	0.00
25/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7628	8	8	8	0.00
25/03/2026	RR87 On 07-May-26			Bond Future	7.28	102.6983	102.7613	102.6983	0.00
25/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	2	0	0	0	0.00
25/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	265	0	0	0	0.00
25/03/2026	RR87 On 06-August-26			Bond Future	7.22	100.8195	100.8862	100.8195	0.00
25/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4	0	0	0	0.00
25/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	248	0	0	0	0.00
25/03/2026	RR87 On 05-November-26			Bond Future	6.61	102.6697	102.7373	102.6697	0.00
25/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
25/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	154	0	0	0	0.00
25/03/2026	RR88 On 07-May-26			Bond Future	7.50	105.2575	105.3753	105.2575	0.00
25/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1000	1	1	1	0.00
25/03/2026	RR88 On 06-August-26			Bond Future	7.54	104.3299	104.4418	104.3299	0.00
25/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	25	0	0	0	0.00
25/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	930	1	1	1	0.00
25/03/2026	RR88 On 05-November-26			Bond Future	7.54	105.6024	105.7226	105.6024	0.00
25/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	33	0	0	0	0.00
25/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	907	1	1	1	0.00
25/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00