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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/03/2026 TO: 26/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	2029 On 07-May-26			Bond Future	146.26	146.3508	146.2630	146.3508	4,508.00
26/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	4443	5	4	5	0.00
26/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2029 On 06-August-26			Bond Future	148.96	149.0470	148.9575	149.0470	0.00
26/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	4858	5	5	5	0.00
26/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2029 On 05-November-26			Bond Future	150.24	150.3350	150.2434	150.3350	0.00
26/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	2683	3	3	3	0.00
26/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2029 On 04-February-27			Bond Future	153.11	153.1987	153.1053	153.1987	0.00
26/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3385	3	3	3	0.00
26/03/2026	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
26/03/2026	2029 On 06-May-27			Bond Future	154.44	154.5402	154.4445	154.5402	0.00
26/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1125	1	1	1	0.00
26/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2030 On 07-May-26			Bond Future	8.30	101.2406	101.2601	101.2406	146,635.00
26/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	3345	3	3	3	0.00
26/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
26/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	15	0	0	0	1,000.00
26/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	80	0	0	0	0.00
26/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	1286	1	1	1	1,000.00
26/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	1891	2	2	2	0.00
26/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	3493	4	3	4	0.00
26/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	12	0	0	0	0.00
26/03/2026	2030 On 06-August-26			Bond Future	8.39	99.0712	99.0910	99.0712	31,547.00
26/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	2616	3	3	3	0.00
26/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	100	0	0	0	1,000.00
26/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	371	0	0	0	0.00
26/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	5	0	0	0	1,000.00
26/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	2133	2	2	2	0.00
26/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	1358	1	1	1	1,000.00
26/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	3557	4	4	4	0.00
26/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	229	0	0	0	0.00
26/03/2026	2030 On 05-November-26			Bond Future	8.46	100.8891	100.9091	100.8891	0.00
26/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	913	1	1	1	0.00
26/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	1120	1	1	1	0.00
26/03/2026	2030 On 04-February-27			Bond Future	8.54	98.7806	98.8010	98.7806	0.00
26/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	304	0	0	0	0.00
26/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	2168	2	2	2	0.00
26/03/2026	2030 On 06-May-27			Bond Future	8.66	100.5964	100.6173	100.5964	0.00
26/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	45	0	0	0	0.00
26/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	3395	3	3	3	0.00
26/03/2026	2031 On 07-May-26			Bond Future	113.66	114.2052	113.6640	114.2052	1,878.00
26/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	210	1	0	1	0.00
26/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	386	0	0	0	0.00
26/03/2026	2031 On 06-August-26			Bond Future	113.34	113.8923	113.3407	113.8923	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
26/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	285	1	0	1	0.00
26/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	755	0	1	0	0.00
26/03/2026	2031 On 05-November-26			Bond Future	115.45	116.0083	115.4464	116.0083	0.00
26/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	3958	5	4	5	0.00
26/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
26/03/2026	2031 On 04-February-27			Bond Future	115.18	115.7516	115.1780	115.7516	0.00
26/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	295	0	0	0	0.00
26/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	1297	1	1	1	0.00
26/03/2026	2031 On 06-May-27			Bond Future	117.32	117.9063	117.3221	117.9063	0.00
26/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	968	1	1	1	0.00
26/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	516	0	1	0	0.00
26/03/2026	2032 On 07-May-26			Bond Future	8.68	98.9496	98.9995	98.9496	166,688.00
26/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	6300	6	6	6	0.00
26/03/2026	2032 On 07-May-26		Call	Bond Future	369.94	0.3628	0.3699	0.3628	0.00
26/03/2026	2032 On 07-May-26		Put	Bond Future	1370.40	1.4132	1.3704	1.4132	0.00
26/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	0.00
26/03/2026	2032 On 06-August-26			Bond Future	8.75	100.7480	100.7988	100.7480	230.00
26/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	5803	6	6	6	0.00
26/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	122	0	0	0	0.00
26/03/2026	2032 On 05-November-26			Bond Future	8.83	98.4368	98.4885	98.4368	0.00
26/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	2371	2	2	2	0.00
26/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	993	1	1	1	0.00
26/03/2026	2032 On 04-February-27			Bond Future	8.90	100.2898	100.3423	100.2898	0.00
26/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	861	1	1	1	0.00
26/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	2552	3	3	3	0.00
26/03/2026	2032 On 06-May-27			Bond Future	8.99	97.9748	98.0285	97.9748	0.00
26/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	183	0	0	0	0.00
26/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	4866	5	5	5	0.00
26/03/2026	2033 On 07-May-26			Bond Future	140.71	140.7164	140.7146	140.7164	9,570.00
26/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	5555	6	6	6	0.00
26/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2033 On 06-August-26			Bond Future	143.31	143.3088	143.3069	143.3088	0.00
26/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	9057	9	9	9	0.00
26/03/2026	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
26/03/2026	2033 On 05-November-26			Bond Future	144.39	144.3884	144.3860	144.3884	0.00
26/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	7126	7	7	7	0.00
26/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2033 On 04-February-27			Bond Future	147.14	147.1388	147.1364	147.1388	0.00
26/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	4426	4	4	4	0.00
26/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2033 On 06-May-27			Bond Future	148.26	148.2623	148.2593	148.2623	0.00
26/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
26/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	2951	3	3	3	0.00
26/03/2026	2037 On 07-May-26			Bond Future	9.29	97.1074	97.0473	97.1074	220,367.00
26/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	11966	12	12	12	0.00
26/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	17500	18	17	18	0.00
26/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	9945	10	10	10	142.00
26/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	1797	2	2	2	1,500.00
26/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	4862	5	5	5	0.00
26/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	247	0	0	0	1,500.00
26/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	526	1	1	1	0.00
26/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	2154	2	2	2	0.00
26/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	68	0	0	0	1,500.00
26/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
26/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
26/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2037 On 06-August-26			Bond Future	9.37	94.6123	94.5510	94.6123	230.00
26/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	13377	13	13	13	0.00
26/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	11261	11	11	11	0.00
26/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	8129	8	8	8	0.00
26/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	4590	5	5	5	2,541.00
26/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	193	0	0	0	2,541.00
26/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	592	1	1	1	0.00
26/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	43	0	0	0	2,541.00
26/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	13	0	0	0	0.00
26/03/2026	2037 On 05-November-26			Bond Future	9.43	96.3484	96.2858	96.3484	0.00
26/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	7511	8	8	8	0.00
26/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	8544	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	5599	6	6	6	0.00
26/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	2273	2	2	2	4,490.00
26/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	831	1	1	1	4,490.00
26/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	2115	2	2	2	0.00
26/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	392	0	0	0	4,490.00
26/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	523	1	1	1	0.00
26/03/2026	2037 On 04-February-27			Bond Future	9.50	93.9040	93.8403	93.9040	0.00
26/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	2409	2	2	2	0.00
26/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	3566	4	4	4	0.00
26/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	1739	2	2	2	0.00
26/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	168	0	0	0	4,490.00
26/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	2915	3	3	3	4,490.00
26/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	6934	7	7	7	0.00
26/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1716	2	2	2	4,490.00
26/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	2358	2	2	2	0.00
26/03/2026	2037 On 06-May-27			Bond Future	9.58	95.6299	95.5652	95.6299	0.00
26/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	355	0	0	0	0.00
26/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	6595	7	7	7	0.00
26/03/2026	2038 On 07-May-26			Bond Future	153.76	153.9171	153.7628	153.9171	4,978.00
26/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	9233	9	9	9	0.00
26/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2038 On 06-August-26			Bond Future	154.40	154.5584	154.4008	154.5584	0.00
26/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	9681	10	10	10	0.00
26/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2038 On 05-November-26			Bond Future	157.27	157.4298	157.2692	157.4298	0.00
26/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	10959	11	11	11	0.00
26/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2038 On 04-February-27			Bond Future	158.02	158.1893	158.0247	158.1893	0.00
26/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	4195	4	4	4	0.00
26/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2038 On 06-May-27			Bond Future	160.97	161.1348	160.9674	161.1348	0.00
26/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
26/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	5133	5	5	5	0.00
26/03/2026	2040 On 07-May-26			Bond Future	9.51	98.6476	98.6164	98.6476	55,752.00

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26/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	14190	14	14	14	0.00
26/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	18995	19	19	19	0.00
26/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	17313	17	17	17	0.00
26/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	16254	16	16	16	0.00
26/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	10884	11	11	11	0.00
26/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	14482	15	14	15	0.00
26/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	8237	8	8	8	1,460.00
26/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	1	0	0	0	27,500.00
26/03/2026	2040 On 07-May-26		Call	Bond Future	576.51	0.5986	0.5765	0.5986	0.00
26/03/2026	2040 On 07-May-26		Put	Bond Future	1960.14	1.9510	1.9601	1.9510	0.00
26/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	6652	7	7	7	0.00
26/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
26/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	16	0	0	0	0.00
26/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	3	0	0	0	0.00
26/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
26/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2040 On 06-August-26			Bond Future	9.59	95.9298	95.8981	95.9298	48,186.00
26/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	16472	17	16	17	0.00
26/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	7	0	0	0	0.00
26/03/2026	2040 On 05-November-26			Bond Future	9.65	97.6902	97.6577	97.6902	0.00
26/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	9793	10	10	10	0.00
26/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	10929	11	11	11	0.00
26/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	7626	8	8	8	0.00
26/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	3657	4	4	4	2,300.00
26/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	741	1	1	1	2,300.00
26/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	1840	2	2	2	0.00
26/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	319	0	0	0	2,300.00
26/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	461	0	0	0	0.00
26/03/2026	2040 On 04-February-27			Bond Future	9.72	95.0206	94.9875	95.0206	0.00
26/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	3661	4	4	4	0.00
26/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	291	0	0	0	2,300.00
26/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	4800	5	5	5	0.00
26/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	2550	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
26/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	2887	3	3	3	2,300.00
26/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	7207	7	7	7	0.00
26/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1702	2	2	2	2,300.00
26/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	2190	2	2	2	0.00
26/03/2026	2040 On 06-May-27			Bond Future	9.80	96.7668	96.7333	96.7668	0.00
26/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	513	1	1	1	0.00
26/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	7145	7	7	7	0.00
26/03/2026	2043 On 07-May-26			Bond Future	119.93	119.1166	119.9289	119.1166	0.00
26/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	8229	7	8	7	0.00
26/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2043 On 06-August-26			Bond Future	119.29	118.4639	119.2908	118.4639	3,416.00
26/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	8416	8	8	8	0.00
26/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	5	0	0	0	0.00
26/03/2026	2043 On 05-November-26			Bond Future	121.51	120.6649	121.5070	120.6649	0.00
26/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	8686	8	9	8	0.00
26/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	19	0	0	0	0.00
26/03/2026	2043 On 04-February-27			Bond Future	120.91	120.0579	120.9149	120.0579	0.00
26/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	3922	3	4	3	0.00
26/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	638	1	1	1	0.00
26/03/2026	2043 On 06-May-27			Bond Future	123.17	122.2925	123.1656	122.2925	0.00
26/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	621	0	1	0	0.00
26/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	4936	6	5	6	0.00
26/03/2026	2044 On 07-May-26			Bond Future	9.56	95.6994	95.5834	95.6994	153,686.00
26/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	15632	16	16	16	0.00
26/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	3750	4	4	4	0.00
26/03/2026	2044 On 07-May-26		Call	Bond Future	116.57	0.1326	0.1166	0.1326	0.00
26/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	299	0	0	0	15,000.00
26/03/2026	2044 On 07-May-26		Put	Bond Future	4533.16	4.4332	4.5332	4.4332	0.00
26/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2044 On 06-August-26			Bond Future	9.63	93.0534	92.9353	93.0534	4,100.00
26/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	18611	19	19	19	0.00
26/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	804	1	1	1	0.00
26/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	437	0	0	0	0.00
26/03/2026	2044 On 06-August-26	9.75	Call	Bond Future	2762	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
26/03/2026	2044 On 06-August-26	9.75	Put	Bond Future	1794	2	2	2	14,500.00
26/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	5601	6	6	6	7,000.00
26/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	3857	4	4	4	7,000.00
26/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	5	0	0	0	0.00
26/03/2026	2044 On 05-November-26			Bond Future	9.68	94.7610	94.6405	94.7610	0.00
26/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	12008	12	12	12	0.00
26/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	341	0	0	0	0.00
26/03/2026	2044 On 04-February-27			Bond Future	9.74	92.1615	92.0388	92.1615	0.00
26/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	5202	5	5	5	0.00
26/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1932	2	2	2	0.00
26/03/2026	2044 On 06-May-27			Bond Future	9.81	93.8551	93.7303	93.8551	0.00
26/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	918	1	1	1	0.00
26/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	6770	7	7	7	0.00
26/03/2026	2046 On 07-May-26			Bond Future	132.99	133.5818	132.9949	133.5818	18,662.00
26/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	8045	9	8	9	0.00
26/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2046 On 06-August-26			Bond Future	135.44	136.0428	135.4449	136.0428	0.00
26/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	13065	14	13	14	0.00
26/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2046 On 05-November-26			Bond Future	135.63	136.2432	135.6336	136.2432	0.00
26/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	10154	11	10	11	0.00
26/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2046 On 04-February-27			Bond Future	138.22	138.8385	138.2174	138.8385	0.00
26/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	7127	8	7	8	0.00
26/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2046 On 06-May-27			Bond Future	138.41	139.0481	138.4144	139.0481	0.00
26/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
26/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	10576	10	11	10	0.00
26/03/2026	2050 On 07-May-26			Bond Future	136.38	136.8321	136.3768	136.8321	17,237.00
26/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	12307	13	12	13	0.00
26/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2050 On 06-August-26			Bond Future	136.44	136.9090	136.4448	136.9090	0.00
26/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	13175	14	13	14	0.00
26/03/2026	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
26/03/2026	2050 On 05-November-26			Bond Future	138.98	139.4525	138.9796	139.4525	0.00
26/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	15140	16	15	16	0.00
26/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2050 On 04-February-27			Bond Future	139.13	139.6155	139.1329	139.6155	0.00
26/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	6743	7	7	7	0.00
26/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
26/03/2026	2050 On 06-May-27			Bond Future	141.72	142.2151	141.7237	142.2151	0.00
26/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
26/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	8736	8	9	8	0.00
26/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	AL37 On 07-May-26			Index Future	1245.31	1245.7990	1245.3110	1245.7990	0.00
26/03/2026	AL37 On 06-August-26			Index Future	1267.70	1268.1990	1267.7000	1268.1990	0.00
26/03/2026	AL37 On 05-November-26			Index Future	1291.20	1291.7090	1291.2000	1291.7090	0.00
26/03/2026	AL37 On 04-February-27			Index Future	1315.50	1316.0210	1315.5020	1316.0210	0.00
26/03/2026	AL37 On 06-May-27			Index Future	1339.73	1340.2510	1339.7250	1340.2510	0.00
26/03/2026	AL7T On 07-May-26			Index Future	1594.02	1594.8880	1594.0180	1594.8880	0.00
26/03/2026	AL7T On 06-August-26			Index Future	1622.68	1623.5630	1622.6770	1623.5630	0.00
26/03/2026	AL7T On 05-November-26			Index Future	1652.76	1653.6620	1652.7570	1653.6620	0.00
26/03/2026	AL7T On 04-February-27			Index Future	1683.86	1684.7860	1683.8640	1684.7860	0.00
26/03/2026	AL7T On 06-May-27			Index Future	1714.87	1715.8060	1714.8690	1715.8060	0.00
26/03/2026	ALBI On 07-May-26			Index Future	1353.16	1354.2000	1353.1550	1354.2000	77.00
26/03/2026	ALBI On 06-August-26			Index Future	1377.48	1378.5480	1377.4830	1378.5480	0.00
26/03/2026	ALBI On 05-November-26			Index Future	1403.02	1404.1050	1403.0180	1404.1050	0.00
26/03/2026	ALBI On 04-February-27			Index Future	1429.43	1430.5310	1429.4250	1430.5310	0.00
26/03/2026	ALBI On 06-May-27			Index Future	1455.75	1456.8700	1455.7450	1456.8700	0.00
26/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	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
26/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	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
26/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	ES33 On 07-May-26			Bond Future	9.45	91.0087	91.0137	91.0087	0.00
26/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10133	10	10	10	0.00
26/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES33 On 06-August-26			Bond Future	9.54	92.6853	92.6904	92.6853	0.00
26/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10822	11	11	11	0.00
26/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES33 On 05-November-26			Bond Future	9.63	90.6141	90.6192	90.6141	0.00
26/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5291	5	5	5	0.00
26/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES33 On 04-February-27			Bond Future	9.73	92.3403	92.3454	92.3403	0.00
26/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
26/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	151	0	0	0	0.00
26/03/2026	ES33 On 06-May-27			Bond Future	9.84	90.2644	90.2699	90.2644	0.00
26/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
26/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4655	5	5	5	0.00
26/03/2026	ES42 On 07-May-26			Bond Future	9.88	89.4389	89.4084	89.4389	0.00
26/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14767	15	15	15	0.00
26/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES42 On 06-August-26			Bond Future	9.96	91.0867	91.0556	91.0867	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
26/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16581	17	17	17	0.00
26/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES42 On 05-November-26			Bond Future	10.03	88.5150	88.4832	88.5150	0.00
26/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10518	11	11	11	0.00
26/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES42 On 04-February-27			Bond Future	10.10	90.2012	90.1688	90.2012	0.00
26/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1309	1	1	1	0.00
26/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
26/03/2026	ES42 On 06-May-27			Bond Future	10.18	87.6157	87.5828	87.6157	0.00
26/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
26/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6160	6	6	6	0.00
26/03/2026	GOVI On 07-May-26			GOVI	1326.38	1327.4390	1326.3780	1327.4390	622.00
26/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1493780	150	149	150	0.00
26/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/03/2026	GOVI On 06-August-26			GOVI	1350.23	1351.3060	1350.2250	1351.3060	0.00
26/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1612250	162	161	162	0.00
26/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/03/2026	GOVI On 05-November-26			GOVI	1375.25	1376.3570	1375.2540	1376.3570	0.00
26/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	982540	99	98	99	0.00
26/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
26/03/2026	GOVI On 04-February-27			GOVI	1401.14	1402.2620	1401.1380	1402.2620	0.00
26/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	321380	33	32	33	0.00
26/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
26/03/2026	GOVI On 06-May-27			GOVI	1426.94	1428.0800	1426.9380	1428.0800	0.00
26/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	1	0	1	0.00
26/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	620	0	0	0	0.00
26/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2026	I258 On 07-May-26			Bond Future	124.47	126.1160	124.4688	126.1160	0.00
26/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	10739	12	11	12	0.00
26/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
26/03/2026	I258 On 06-August-26			Bond Future	123.91	125.5923	123.9145	125.5923	0.00
26/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	10976	13	11	13	0.00
26/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	12	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
26/03/2026	I258 On 05-November-26			Bond Future	126.22	127.9257	126.2166	127.9257	0.00
26/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	11327	13	11	13	0.00
26/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	60	0	0	0	0.00
26/03/2026	I258 On 04-February-27			Bond Future	125.71	127.4572	125.7141	127.4572	0.00
26/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	7432	9	7	9	0.00
26/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	618	0	1	0	0.00
26/03/2026	I258 On 06-May-27			Bond Future	128.05	129.8295	128.0543	129.8295	0.00
26/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	995	1	1	1	0.00
26/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	7721	6	8	6	0.00
26/03/2026	IGOV On 07-May-26			Index Future	429.12	427.8730	429.1150	427.8730	263.00
26/03/2026	IGOV On 06-August-26			Index Future	436.94	435.6710	436.9350	435.6710	0.00
26/03/2026	IGOV On 05-November-26			Index Future	445.14	443.8500	445.1380	443.8500	0.00
26/03/2026	IGOV On 04-February-27			Index Future	453.62	452.3050	453.6170	452.3050	0.00
26/03/2026	IGOV On 06-May-27			Index Future	462.07	460.7320	462.0690	460.7320	0.00
26/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
26/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/03/2026	R033 On 07-May-26			Bond Future	8.74	107.4079	107.5209	107.4079	9,549.00
26/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	8256	8	8	8	0.00
26/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	24	0	0	0	0.00
26/03/2026	R033 On 06-August-26			Bond Future	8.82	109.3601	109.4751	109.3601	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
26/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	7515	7	8	7	0.00
26/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	494	1	0	1	0.00
26/03/2026	R033 On 05-November-26			Bond Future	8.89	106.3247	106.4416	106.3247	0.00
26/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	3910	4	4	4	0.00
26/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1745	2	2	2	0.00
26/03/2026	R033 On 04-February-27			Bond Future	8.96	108.3261	108.4452	108.3261	0.00
26/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	2145	2	2	2	0.00
26/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	3631	4	4	4	0.00
26/03/2026	R033 On 06-May-27			Bond Future	9.04	105.2763	105.3979	105.2763	0.00
26/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	772	1	1	1	0.00
26/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	6068	6	6	6	0.00
26/03/2026	R035 On 07-May-26			Bond Future	9.00	100.9970	100.9713	100.9970	106,827.00
26/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	10311	10	10	10	0.00
26/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	9272	9	9	9	0.00
26/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	6611	7	7	7	0.00
26/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	3911	4	4	4	200.00
26/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	9533	10	10	10	0.00
26/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	3805	4	4	4	250.00
26/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	6880	7	7	7	0.00
26/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	4178	4	4	4	350.00
26/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	9167	9	9	9	0.00
26/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	6503	7	7	7	0.00
26/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	5	0	0	0	0.00
26/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	67	0	0	0	0.00
26/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	4	0	0	0	1,000.00
26/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	347	0	0	0	1,000.00
26/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	1646	2	2	2	0.00
26/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	479	0	0	0	1,000.00
26/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	1627	2	2	2	0.00
26/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	4376	4	4	4	0.00
26/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	2816	3	3	3	16,000.00
26/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	4251	4	4	4	16,000.00
26/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	14	0	0	0	250.00
26/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	99	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
26/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	1	0	0	0	250.00
26/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	11	0	0	0	350.00
26/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	76	0	0	0	0.00
26/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	1	0	0	0	350.00
26/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	13	0	0	0	200.00
26/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	92	0	0	0	0.00
26/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	1	0	0	0	200.00
26/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R035 On 06-August-26			Bond Future	9.07	102.8326	102.8064	102.8326	100.00
26/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	10757	11	11	11	0.00
26/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	4197	4	4	4	0.00
26/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	2074	2	2	2	250.00
26/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	6610	7	7	7	0.00
26/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	2	0	0	0	5,000.00
26/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	7	0	0	0	0.00
26/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	116	0	0	0	0.00
26/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	9	0	0	0	5,000.00
26/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	585	1	1	1	350.00
26/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	87	0	0	0	1,000.00
26/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	756	1	1	1	1,000.00
26/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	2746	3	3	3	0.00
26/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	4151	4	4	4	0.00
26/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	2037	2	2	2	0.00
26/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	1749	2	2	2	200.00
26/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	3786	4	4	4	0.00
26/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	6165	6	6	6	0.00
26/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	261	0	0	0	200.00
26/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	617	1	1	1	200.00
26/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	1421	1	1	1	0.00
26/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	1247	1	1	1	350.00
26/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	2730	3	3	3	0.00
26/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	537	1	1	1	350.00
26/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	927	1	1	1	1,000.00
26/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	2424	2	2	2	0.00
26/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	4785	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
26/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	4506	4	5	4	5,000.00
26/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	6836	7	7	7	0.00
26/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	7151	7	7	7	0.00
26/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	8429	8	8	8	0.00
26/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	224	0	0	0	250.00
26/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	528	1	1	1	250.00
26/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	1227	1	1	1	0.00
26/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	31	0	0	0	0.00
26/03/2026	R035 On 05-November-26			Bond Future	9.14	100.2177	100.1909	100.2177	210.00
26/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	5528	6	6	6	0.00
26/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	1003	1	1	1	200.00
26/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	4515	5	5	5	0.00
26/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	2518	3	3	3	0.00
26/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	1448	1	1	1	0.00
26/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	394	0	0	0	0.00
26/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	45	0	0	0	600.00
26/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	4302	4	4	4	600.00
26/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	6995	7	7	7	0.00
26/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	2427	2	2	2	600.00
26/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	1622	2	2	2	200.00
26/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	2966	3	3	3	0.00
26/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	865	1	1	1	200.00
26/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	646	1	1	1	0.00
26/03/2026	R035 On 04-February-27			Bond Future	9.21	102.1041	102.0768	102.1041	0.00
26/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	1707	2	2	2	0.00
26/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	31	0	0	0	3,000.00
26/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	228	0	0	0	3,000.00
26/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	1263	1	1	1	0.00
26/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	3291	3	3	3	3,000.00
26/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	6036	6	6	6	0.00
26/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	8873	9	9	9	0.00
26/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	2775	3	3	3	0.00
26/03/2026	R035 On 06-May-27			Bond Future	9.29	99.4789	99.4512	99.4789	0.00
26/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	296	0	0	0	0.00
26/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	6105	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
26/03/2026	R038 On 07-May-26			Bond Future	9.35	111.9477	111.9930	111.9477	4,641.00
26/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	14144	14	14	14	0.00
26/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R038 On 06-August-26			Bond Future	9.43	113.9824	114.0285	113.9824	0.00
26/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	15690	16	16	16	0.00
26/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	18	0	0	0	0.00
26/03/2026	R038 On 05-November-26			Bond Future	9.50	110.5906	110.6374	110.5906	0.00
26/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	8878	9	9	9	0.00
26/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	447	0	0	0	0.00
26/03/2026	R038 On 04-February-27			Bond Future	9.57	112.6724	112.7200	112.6724	0.00
26/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	2960	3	3	3	0.00
26/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	2765	3	3	3	0.00
26/03/2026	R038 On 06-May-27			Bond Future	9.65	109.2612	109.3099	109.2612	0.00
26/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	439	0	0	0	0.00
26/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	7359	7	7	7	0.00
26/03/2026	R053 On 07-May-26			Bond Future	9.44	122.7256	122.5005	122.7256	77,719.00
26/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	21725	22	22	22	0.00
26/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R053 On 06-August-26			Bond Future	9.50	124.9562	124.7269	124.9562	0.00
26/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	25626	26	26	26	0.00
26/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	3	0	0	0	530.00
26/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	74	0	0	0	0.00
26/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	1193	1	1	1	530.00
26/03/2026	R053 On 06-August-26	9.60	Call	Bond Future	3695	4	4	4	0.00
26/03/2026	R053 On 06-August-26	9.60	Put	Bond Future	2555	2	3	2	530.00
26/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	5850	6	6	6	530.00
26/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	11019	11	11	11	0.00
26/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	17777	18	18	18	0.00
26/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	11	0	0	0	0.00
26/03/2026	R053 On 05-November-26			Bond Future	9.55	121.3876	121.1539	121.3876	0.00
26/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	16887	17	17	17	0.00
26/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	509	0	1	0	0.00
26/03/2026	R053 On 04-February-27			Bond Future	9.60	123.6725	123.4345	123.6725	0.00
26/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	7211	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
26/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	3049	3	3	3	0.00
26/03/2026	R053 On 06-May-27			Bond Future	9.66	120.0857	119.8434	120.0857	0.00
26/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	1375	1	1	1	0.00
26/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	9970	10	10	10	0.00
26/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
26/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	53	0	0	0	0.00
26/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	53	0	0	0	0.00
26/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
26/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	65	0	0	0	0.00
26/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	65	0	0	0	0.00
26/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
26/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	42	0	0	0	0.00
26/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	42	0	0	0	0.00
26/03/2026	R202 On 07-May-26			Bond Future	292.90	292.9051	292.9019	292.9051	772.00
26/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	15352	15	15	15	0.00
26/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R202 On 06-August-26			Bond Future	292.89	292.8978	292.8942	292.8978	253.00
26/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	14034	14	14	14	0.00
26/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R202 On 05-November-26			Bond Future	298.34	298.3391	298.3352	298.3391	0.00
26/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	17875	18	18	18	0.00
26/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R202 On 04-February-27			Bond Future	298.51	298.5116	298.5059	298.5116	0.00
26/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	3776	4	4	4	0.00
26/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R202 On 06-May-27			Bond Future	304.06	304.0699	304.0647	304.0699	0.00
26/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
26/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	2925	3	3	3	0.00
26/03/2026	R209 On 07-May-26			Bond Future	9.14	82.1718	82.1762	82.1718	45,933.00
26/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	10007	10	10	10	0.00
26/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R209 On 06-August-26			Bond Future	9.20	83.6653	83.6697	83.6653	770.00
26/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	11019	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
26/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	16	0	0	0	0.00
26/03/2026	R209 On 05-November-26			Bond Future	9.27	82.0491	82.0535	82.0491	0.00
26/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	5937	6	6	6	0.00
26/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	471	0	0	0	0.00
26/03/2026	R209 On 04-February-27			Bond Future	9.33	83.5935	83.5980	83.5935	0.00
26/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	1968	2	2	2	0.00
26/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	1117	1	1	1	0.00
26/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	68	0	0	0	3,237.00
26/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	3104	3	3	3	3,237.00
26/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	7354	7	7	7	0.00
26/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	2225	2	2	2	0.00
26/03/2026	R209 On 06-May-27			Bond Future	9.40	81.9800	81.9846	81.9800	0.00
26/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	339	0	0	0	0.00
26/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	209	0	0	0	4,620.00
26/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	2121	2	2	2	0.00
26/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	2543	3	3	3	4,620.00
26/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	6488	6	6	6	0.00
26/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	5709	6	6	6	0.00
26/03/2026	R210 On 07-May-26			Bond Future	261.64	261.3448	261.6384	261.3448	1,096.00
26/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	6238	6	6	6	0.00
26/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R210 On 06-August-26			Bond Future	266.46	266.1596	266.4584	266.1596	0.00
26/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	6618	6	7	6	0.00
26/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R210 On 05-November-26			Bond Future	267.88	267.5766	267.8800	267.5766	0.00
26/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	14550	14	15	14	0.00
26/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R210 On 04-February-27			Bond Future	272.98	272.6737	272.9828	272.6737	0.00
26/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	6953	7	7	7	0.00
26/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R210 On 06-May-27			Bond Future	274.46	274.1505	274.4639	274.1505	0.00
26/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	3334	3	3	3	0.00
26/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R213 On 07-May-26			Bond Future	8.52	95.4941	95.4974	95.4941	81,574.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	4660	5	5	5	0.00
26/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
26/03/2026	R213 On 06-August-26			Bond Future	8.59	97.2298	97.2330	97.2298	0.00
26/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	3989	4	4	4	0.00
26/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	172	0	0	0	0.00
26/03/2026	R213 On 05-November-26			Bond Future	8.67	95.4630	95.4663	95.4630	0.00
26/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	1421	1	1	1	0.00
26/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	1144	1	1	1	0.00
26/03/2026	R213 On 04-February-27			Bond Future	8.75	97.2599	97.2632	97.2599	0.00
26/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	498	0	0	0	0.00
26/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	2492	2	2	2	0.00
26/03/2026	R213 On 06-May-27			Bond Future	8.84	95.4973	95.5007	95.4973	0.00
26/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	95	0	0	0	0.00
26/03/2026	R213 On 06-May-27	8.13	Call	Bond Future	454	0	0	0	2,830.00
26/03/2026	R213 On 06-May-27	9.25	Call	Bond Future	2272	2	2	2	0.00
26/03/2026	R213 On 06-May-27	9.25	Put	Bond Future	1041	1	1	1	2,830.00
26/03/2026	R213 On 06-May-27	8.13	Put	Bond Future	2671	3	3	3	0.00
26/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	4127	4	4	4	0.00
26/03/2026	R214 On 07-May-26			Bond Future	9.47	77.8827	77.8542	77.8827	38,818.00
26/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	11911	12	12	12	0.00
26/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R214 On 06-August-26			Bond Future	9.54	79.2983	79.2692	79.2983	0.00
26/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	13654	14	14	14	0.00
26/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	11	0	0	0	0.00
26/03/2026	R214 On 05-November-26			Bond Future	9.60	77.4562	77.4265	77.4562	0.00
26/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	8492	9	8	9	0.00
26/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	417	0	0	0	0.00
26/03/2026	R214 On 04-February-27			Bond Future	9.66	78.9142	78.8838	78.9142	0.00
26/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	3490	4	3	4	0.00
26/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1998	2	2	2	0.00
26/03/2026	R214 On 06-May-27			Bond Future	9.72	77.0675	77.0368	77.0675	0.00
26/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	527	1	1	1	0.00
26/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	6021	6	6	6	0.00
26/03/2026	R248 On 07-May-26			Bond Future	9.52	94.7906	94.6654	94.7906	276,768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	16185	16	16	16	0.00
26/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
26/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	1	0	0	0	1,620.00
26/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	238	0	0	0	0.00
26/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	255	0	0	0	0.00
26/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	3189	3	3	3	0.00
26/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	3263	3	3	3	0.00
26/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	7534	7	8	7	0.00
26/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	11550	11	12	11	0.00
26/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R248 On 06-August-26			Bond Future	9.58	96.5135	96.3859	96.5135	0.00
26/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	19544	20	20	20	0.00
26/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	717	1	1	1	0.00
26/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	4641	5	5	5	0.00
26/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	1195	1	1	1	1,762.00
26/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	5884	6	6	6	1,762.00
26/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	7	0	0	0	0.00
26/03/2026	R248 On 05-November-26			Bond Future	9.64	93.8461	93.7160	93.8461	0.00
26/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	12857	13	13	13	0.00
26/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	366	0	0	0	0.00
26/03/2026	R248 On 04-February-27			Bond Future	9.70	95.6125	95.4800	95.6125	0.00
26/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	5448	6	5	6	0.00
26/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	2109	2	2	2	0.00
26/03/2026	R248 On 06-May-27			Bond Future	9.76	92.9313	92.7964	92.9313	0.00
26/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	1031	1	1	1	0.00
26/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	7135	7	7	7	0.00
26/03/2026	R2R9 On 07-May-26			Bond Future	9.45	104.3168	104.2084	104.3168	0.00
26/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93359	93	93	93	0.00
26/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R2R9 On 06-August-26			Bond Future	9.53	106.2129	106.1024	106.2129	0.00
26/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92983	93	93	93	0.00
26/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R2R9 On 05-November-26			Bond Future	9.60	103.1827	103.0701	103.1827	0.00
26/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92100	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
26/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R2R9 On 04-February-27			Bond Future	9.67	105.1249	105.0102	105.1249	0.00
26/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	3295	3	3	3	0.00
26/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1737	2	2	2	0.00
26/03/2026	R2R9 On 06-May-27			Bond Future	9.75	102.0794	101.9627	102.0794	0.00
26/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	658	1	1	1	0.00
26/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7381	7	7	7	0.00
26/03/2026	R4R2 On 07-May-26			Bond Future	9.54	105.8914	105.8556	105.8914	10,039.00
26/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	94766	95	95	95	0.00
26/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R4R2 On 06-August-26			Bond Future	9.61	107.8160	107.7795	107.8160	0.00
26/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94362	94	94	94	0.00
26/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R4R2 On 05-November-26			Bond Future	9.68	104.6893	104.6520	104.6893	0.00
26/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93429	93	93	93	0.00
26/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
26/03/2026	R4R2 On 04-February-27			Bond Future	9.75	106.6599	106.6219	106.6599	0.00
26/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	4490	5	4	5	0.00
26/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1477	1	1	1	0.00
26/03/2026	R4R2 On 06-May-27			Bond Future	9.82	103.5164	103.4778	103.5164	0.00
26/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	889	1	1	1	0.00
26/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7655	8	8	8	0.00
26/03/2026	RR87 On 07-May-26			Bond Future	7.20	102.7613	102.8022	102.7613	0.00
26/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4	0	0	0	0.00
26/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	226	0	0	0	0.00
26/03/2026	RR87 On 06-August-26			Bond Future	7.10	100.8862	100.9297	100.8862	0.00
26/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	8	0	0	0	0.00
26/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	208	0	0	0	0.00
26/03/2026	RR87 On 05-November-26			Bond Future	6.22	102.7373	102.7814	102.7373	0.00
26/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
26/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	110	0	0	0	0.00
26/03/2026	RR88 On 07-May-26			Bond Future	7.47	105.3753	105.4252	105.3753	0.00
26/03/2026	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
26/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	951	1	1	1	0.00
26/03/2026	RR88 On 06-August-26			Bond Future	7.50	104.4418	104.4893	104.4418	0.00
26/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	29	0	0	0	0.00
26/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	886	1	1	1	0.00
26/03/2026	RR88 On 05-November-26			Bond Future	7.50	105.7226	105.7735	105.7226	0.00
26/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	38	0	0	0	0.00
26/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	861	1	1	1	0.00
26/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00